# QUARTERLY STATEMENT

**OF THE**

**MINNESOTA LIFE INSURANCE COMPANY**

**TO THE**

**Insurance Department**

**OF THE**

**STATE OF**

Minnesota

FOR THE QUARTER ENDED
SEPTEMBER 30, 2026

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

# 2026

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

# QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026

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 | Executive Vice President & CFO | Peter Gordon Berlute |

## OTHER

| | | |
|---|---|---|
| John Anthony Yaggy, Vice President & Controller | Ross Boyer Stedman #, Vice President | Siddharth Subhash Gandhi, Executive Vice President |
| Suzette Louise Huovinen, Executive 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, Senior 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 | Darrin James Hebert, Senior Vice President |
| Johnathan Ivan Heshelman #, Vice President and CIO | | |

## DIRECTORS OR TRUSTEES

| | | |
|---|---|---|
| Sara Hietpas Gavin | Eric Byck Goodman | Christopher Michael Hilger |
| Benjamin Gwynn Stonestreet Fowke III | Suzette Louise Huovinen # | Renee Denise Montz |
| Peter Gordon Berlute | James Patrick Kolar | Susan Mae Reibel |
| David Bryan Jordan # | Stephanie Alice Jean Lundquist # | Pradip Kumar Patiath # |

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
02 day of November 2026

Charles Darling
Notary Public
January 31, 2031

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

CHARLES DARLING
Notary Public
Minnesota
My Commission Expires: January 31, 2031

# ASSETS

| | | Current Statement Date | | | 4 |
|---|---|---|---|---|---|
| | | 1 | 2 | 3 | December 31 |
| | | Assets | Nonadmitted Assets | Net Admitted Assets (Cols. 1 - 2) | Prior Year Net Admitted Assets |
| 1. | Bonds | 23,810,271,618 | | 23,810,271,618 | 22,705,112,809 |
| 2. | Stocks: | | | | |
| | 2.1 Preferred stocks | 86,220,858 | | 86,220,858 | 91,635,093 |
| | 2.2 Common stocks | 1,123,112,638 | 10,153 | 1,123,102,485 | 1,059,387,216 |
| 3. | Mortgage loans on real estate: | | | | |
| | 3.1 First liens | 5,507,191,072 | | 5,507,191,072 | 5,706,013,088 |
| | 3.2 Other than first liens | | | | |
| 4. | Real estate: | | | | |
| | 4.1 Properties occupied by the company (less $ ..... encumbrances) | 38,561,306 | | 38,561,306 | 40,635,704 |
| | 4.2 Properties held for the production of income (less $ ..... encumbrances) | | | | |
| | 4.3 Properties held for sale (less $ ..... encumbrances) | | | | |
| 5. | Cash ($ .....166,716,189 ), cash equivalents ($ .....239,725,436 ) and short-term investments ($ .....4,978,262 ) | 411,419,887 | | 411,419,887 | 371,896,965 |
| 6. | Contract loans (including $ ..... premium notes) | 1,543,856,869 | (956,436) | 1,544,813,305 | 1,417,429,738 |
| 7. | Derivatives | 1,423,779,998 | | 1,423,779,998 | 1,510,337,181 |
| 8. | Other invested assets | 1,725,836,310 | 6,249,215 | 1,719,587,095 | 1,639,355,087 |
| 9. | Receivables for securities | 179,041,725 | | 179,041,725 | 16,335,010 |
| 10. | Securities lending reinvested collateral assets | | | | |
| 11. | Aggregate write-ins for invested assets | | | | |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | 35,849,292,281 | 5,302,932 | 35,843,989,349 | 34,558,137,892 |
| 13. | Title plants less $ ..... charged off (for Title insurers only) | | | | |
| 14. | Investment income due and accrued | 292,904,758 | 255,897 | 292,648,861 | 270,192,683 |
| 15. | Premiums and considerations: | | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | 133,978,744 | 1,548,825 | 132,429,919 | 136,325,369 |
| | 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums) | 34,366,880 | | 34,366,880 | 30,248,899 |
| | 15.3 Accrued retrospective premiums ($ ..... ) and contracts subject to redetermination ($ ..... ) | | | | |
| 16. | Reinsurance: | | | | |
| | 16.1 Amounts recoverable from reinsurers | 299,984,902 | | 299,984,902 | 314,453,166 |
| | 16.2 Funds held by or deposited with reinsured companies | 35,489 | | 35,489 | |
| | 16.3 Other amounts receivable under reinsurance contracts | | | | |
| 17. | Amounts receivable relating to uninsured plans | | | | |
| 18.1 | Current federal and foreign income tax recoverable and interest thereon | 22,095,106 | | 22,095,106 | 51,276,316 |
| 18.2 | Net deferred tax asset | 262,702,561 | 56,140,583 | 206,561,978 | 295,062,767 |
| 19. | Guaranty funds receivable or on deposit | 9,729,871 | | 9,729,871 | 9,776,767 |
| 20. | Electronic data processing equipment and software | 67,669,139 | 65,385,402 | 2,283,737 | 2,323,666 |
| 21. | Furniture and equipment, including health care delivery assets ($ ..... ) | 56,903,435 | 56,903,435 | | |
| 22. | Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| 23. | Receivables from parent, subsidiaries and affiliates | 87,279,164 | | 87,279,164 | 47,653,132 |
| 24. | Health care ($ ..... ) and other amounts receivable | 16,194,506 | 16,194,506 | | |
| 25. | Aggregate write-ins for other than invested assets | 91,792,529 | 31,059,541 | 60,732,988 | 42,581,172 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 37,224,929,365 | 232,791,121 | 36,992,138,244 | 35,758,031,829 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 31,125,981,055 | | 31,125,981,055 | 30,314,824,752 |
| 28. | Total (Lines 26 and 27) | 68,350,910,420 | 232,791,121 | 68,118,119,299 | 66,072,856,581 |
| | **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. | Prepaid Expenses | 31,059,541 | 31,059,541 | | |
| 2502. | Admitted Disallowed IMR | 59,273,420 | | 59,273,420 | 38,397,765 |
| 2503. | Premium tax overpayment receivable | 1,459,568 | | 1,459,568 | 1,629,473 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | | | | 2,553,934 |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 91,792,529 | 31,059,541 | 60,732,988 | 42,581,172 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|---|---|---|
| 1. | Aggregate reserve for life contracts $ 25,500,230,692 less $ included in Line 6.3 (including $ 2,816,707 Modco Reserve) | 25,500,230,692 | 27,353,505,380 |
| 2. | Aggregate reserve for accident and health contracts (including $ 29,743,603 Modco Reserve) | 144,422,126 | 141,394,635 |
| 3. | Liability for deposit-type contracts (including $ Modco Reserve) | 2,337,973,855 | 1,980,498,184 |
| 4. | Contract claims: | | |
| | 4.1 Life | 465,033,251 | 461,621,389 |
| | 4.2 Accident and health | 83,693,820 | 83,872,548 |
| 5. | Policyholders' dividends/refunds to members $ and coupons $ due and unpaid | | 1,842 |
| 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) | 1,352,032 | 1,234,342 |
| | 6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco) | 1,347,969 | 1,365,658 |
| | 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 $ 219,170 discount; including $ 53,256 accident and health premiums | 2,240,512 | 1,472,008 |
| 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 | (68,664,067) | (85,536,444) |
| | 9.3 Other amounts payable on reinsurance, including $ assumed and $ 94,080,085 ceded | 94,080,085 | 67,405,550 |
| | 9.4 Interest Maintenance Reserve | | |
| 10. | Commissions to agents due or accrued-life and annuity contracts $ 8,622,483 , accident and health $ 1,077,413 and deposit-type contract funds $ | 9,699,896 | 16,582,433 |
| 11. | Commissions and expense allowances payable on reinsurance assumed | 18,625,299 | 18,425,615 |
| 12. | General expenses due or accrued | 108,918,920 | 132,421,371 |
| 13. | Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances) | (281,728,872) | (247,617,329) |
| 14. | Taxes, licenses and fees due or accrued, excluding federal income taxes | | 622,885 |
| 15.1 | Current federal and foreign income taxes, including $ on realized capital gains (losses) | | |
| 15.2 | Net deferred tax liability | | |
| 16. | Unearned investment income | 166,668 | 105,507 |
| 17. | Amounts withheld or retained by reporting entity as agent or trustee | 4,740,407 | 5,116,986 |
| 18. | Amounts held for agents' account, including $ agents' credit balances | | |
| 19. | Remittances and items not allocated | 68,883,159 | 166,411,227 |
| 20. | Net adjustment in assets and liabilities due to foreign exchange rates | 26,155 | 23,276 |
| 21. | Liability for benefits for employees and agents if not included above | 156,677,706 | 151,151,429 |
| 22. | Borrowed money $ and interest thereon $ | | |
| 23. | Dividends to stockholders declared and unpaid | | |
| 24. | Miscellaneous liabilities: | | |
| | 24.01 Asset valuation reserve | 505,619,580 | 489,519,782 |
| | 24.02 Reinsurance in unauthorized and certified ($ ) companies | 3,548,261 | 2,734,814 |
| | 24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 229,464,430 ) reinsurers | 2,632,562,584 | 96,182,004 |
| | 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 | 229,464,430 | 204,813,840 |
| | 24.08 Derivatives | 713,831,814 | 887,628,478 |
| | 24.09 Payable for securities | 143,455,510 | 3,994,319 |
| | 24.10 Payable for securities lending | | |
| | 24.11 Capital notes $ and interest thereon $ | | |
| 25. | Aggregate write-ins for liabilities | 435,137,259 | 257,555,343 |
| 26. | Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 33,311,339,051 | 32,192,507,072 |
| 27. | From Separate Accounts Statement | 31,125,981,055 | 30,314,824,752 |
| 28. | Total liabilities (Lines 26 and 27) | 64,437,320,106 | 62,507,331,824 |
| 29. | Common capital stock | 5,000,000 | 5,000,000 |
| 30. | Preferred capital stock | | |
| 31. | Aggregate write-ins for other than special surplus funds | (310,332,769) | (263,332,769) |
| 32. | Surplus notes | | |
| 33. | Gross paid in and contributed surplus | 596,540,267 | 596,540,267 |
| 34. | Aggregate write-ins for special surplus funds | 480,030,555 | 338,641,113 |
| 35. | Unassigned funds (surplus) | 2,909,561,140 | 2,888,676,146 |
| 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) | 3,675,799,193 | 3,560,524,757 |
| 38. | Totals of Lines 29, 30 and 37 | 3,680,799,193 | 3,565,524,757 |
| 39. | Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 68,118,119,299 | 66,072,856,581 |
| | **DETAILS OF WRITE-INS** | | |
| 2501. | Accrued interest on policy and contract funds/claims | 8,679,071 | 6,892,113 |
| 2502. | Discretionary reserve | 276,000,000 | 229,000,000 |
| 2503. | Miscellaneous liabilities | 150,458,188 | 21,663,230 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | | |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 435,137,259 | 257,555,343 |
| 3101. | Discretionary reserve | (252,000,000) | (205,000,000) |
| 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) | (310,332,769) | (263,332,769) |
| 3401. | Deferred gain on reinsurance | 420,757,135 | 300,243,348 |
| 3402. | Admitted disallowed IMR | 59,273,420 | 38,397,765 |
| 3403. | | | |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page | | |
| 3499. | Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | 480,030,555 | 338,641,113 |

# SUMMARY OF OPERATIONS

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 1. | Premiums and annuity considerations for life and accident and health contracts | 978,324,286 | 3,865,865,260 | 5,563,843,551 |
| 2. | Considerations for supplementary contracts with life contingencies | | | |
| 3. | Net investment income | 996,892,544 | 890,471,480 | 1,249,589,840 |
| 4. | Amortization of Interest Maintenance Reserve (IMR) | (8,901,443) | (4,990,483) | (9,510,986) |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | 117,748 | | (256,462) |
| 6. | Commissions and expense allowances on reinsurance ceded | 340,389,340 | 132,200,642 | 185,065,049 |
| 7. | Reserve adjustments on reinsurance ceded | 247,331,114 | 1,545,246,240 | (308,155,859) |
| 8. | Miscellaneous Income: | | | |
| | 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 123,546,072 | 207,060,131 | 132,190,871 |
| | 8.2 Charges and fees for deposit-type contracts | 287,811 | 520,283 | 631,966 |
| | 8.3 Aggregate write-ins for miscellaneous income | 59,094,890 | 67,319,466 | 85,284,113 |
| 9. | Totals (Lines 1 to 8.3) | 2,737,082,362 | 6,703,693,019 | 6,898,682,083 |
| 10. | Death benefits | 928,905,718 | 1,188,421,516 | 1,501,232,779 |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | 59,500 | | |
| 12. | Annuity benefits | 479,090,443 | 422,535,365 | 565,930,715 |
| 13. | Disability benefits and benefits under accident and health contracts | 94,317,777 | 85,050,205 | 120,366,385 |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | | | |
| 15. | Surrender benefits and withdrawals for life contracts | 1,577,687,477 | 1,686,526,937 | 2,292,280,394 |
| 16. | Group conversions | | | (581,617) |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 70,864,186 | 53,666,025 | 77,122,013 |
| 18. | Payments on supplementary contracts with life contingencies | 472,554 | 460,073 | 575,089 |
| 19. | Increase in aggregate reserves for life and accident and health contracts | (1,845,474,385) | 528,177,308 | 949,687,984 |
| 20. | Totals (Lines 10 to 19) | 1,305,923,270 | 3,964,837,429 | 5,506,613,742 |
| 21. | Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) | 345,428,397 | 340,708,017 | 459,770,297 |
| 22. | Commissions and expense allowances on reinsurance assumed | 100,623,505 | 96,467,984 | 127,868,219 |
| 23. | General insurance expenses and fraternal expenses | 490,363,620 | 517,516,890 | 721,698,547 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | 73,619,789 | 77,812,617 | 102,217,992 |
| 25. | Increase in loading on deferred and uncollected premiums | 3,013,599 | (4,680,716) | (2,964,993) |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | (93,229,864) | 210,732,439 | 350,349,197 |
| 27. | Aggregate write-ins for deductions | 425,906,107 | 1,552,003,901 | (297,754,209) |
| 28. | Totals (Lines 20 to 27) | 2,651,648,423 | 6,755,398,561 | 6,967,798,792 |
| 29. | Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | 85,433,939 | (51,705,542) | (69,116,709) |
| 30. | Dividends to policyholders and refunds to members | 2,589,203 | 2,140,098 | 2,750,817 |
| 31. | Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 82,844,736 | (53,845,640) | (71,867,526) |
| 32. | Federal and foreign income taxes incurred (excluding tax on capital gains) | (40,950,429) | (36,169,208) | (51,947,780) |
| 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) | 123,795,165 | (17,676,432) | (19,919,746) |
| 34. | Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 58,324,219 (excluding taxes of $ (7,941,328) transferred to the IMR) | 220,323,462 | 99,370,487 | 178,149,617 |
| 35. | Net income (Line 33 plus Line 34) | 344,118,627 | 81,694,055 | 158,229,871 |
| | **CAPITAL AND SURPLUS ACCOUNT** | | | |
| 36. | Capital and surplus, December 31, prior year | 3,565,524,757 | 3,308,228,472 | 3,308,228,472 |
| 37. | Net income (Line 35) | 344,118,627 | 81,694,055 | 158,229,871 |
| 38. | Change in net unrealized capital gains (losses) less capital gains tax of $ 4,495,004 | 72,106,140 | 171,331,041 | 136,735,323 |
| 39. | Change in net unrealized foreign exchange capital gain (loss) | (12,473,153) | 8,127,902 | 2,144,525 |
| 40. | Change in net deferred income tax | (91,869,976) | 53,347,603 | 58,399,875 |
| 41. | Change in nonadmitted assets | 33,758,959 | 47,972,894 | 61,778,187 |
| 42. | Change in liability for reinsurance in unauthorized and certified companies | (813,447) | 1,220,002 | 2,408,038 |
| 43. | Change in reserve on account of change in valuation basis, (increase) or decrease | 11,394,040 | 63,119,391 | 63,119,391 |
| 44. | Change in asset valuation reserve | (16,099,799) | (16,432,776) | (16,050,277) |
| 45. | Change in treasury stock | | | |
| 46. | Surplus (contributed to) withdrawn from Separate Accounts during period | | | |
| 47. | Other changes in surplus in Separate Accounts Statement | (117,748) | | 256,462 |
| 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 | | | |
| | 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 | (298,242,993) | (2,488,476) | (2,488,476) |
| 53. | Aggregate write-ins for gains and losses in surplus | 73,513,786 | (208,668,907) | (207,236,634) |
| 54. | Net change in capital and surplus for the year (Lines 37 through 53) | 115,274,436 | 199,222,729 | 257,296,286 |
| 55. | Capital and surplus, as of statement date (Lines 36 + 54) | 3,680,799,193 | 3,507,451,201 | 3,565,524,757 |
| | **DETAILS OF WRITE-INS** | | | |
| 08.301. | Miscellaneous administrative and other fees | 59,094,890 | 67,319,466 | 85,284,113 |
| 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) | 59,094,890 | 67,319,466 | 85,284,113 |
| 2701. | Funds withheld Interest | 4,661,910 | 5,636,584 | 7,928,664 |
| 2702. | Deferred gain on reinsurance | 171,031,954 | 1,186,432 | 2,752,942 |
| 2703. | Change in MODCO reinsurance | 250,114,823 | 1,545,180,885 | (308,435,815) |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | 97,420 | | |
| 2799. | Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) | 425,906,107 | 1,552,003,901 | (297,754,209) |
| 5301. | Change in liability for Pension Benefits | | (526,750) | (645,877) |
| 5302. | Change in deferred gain on reinsurance | 120,513,786 | (52,142,157) | (67,590,757) |
| 5303. | Change in Discretionary Reserve | (47,000,000) | (38,000,000) | (21,000,000) |
| 5398. | Summary of remaining write-ins for Line 53 from overflow page | | (118,000,000) | (118,000,000) |
| 5399. | Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) | 73,513,786 | (208,668,907) | (207,236,634) |

# CASH FLOW

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| | **Cash from Operations** | | | |
| 1. | Premiums collected net of reinsurance | 3,525,737,531 | 3,795,700,130 | 5,474,658,849 |
| 2. | Net investment income | 986,752,842 | 870,370,901 | 1,220,641,740 |
| 3. | Miscellaneous income | 432,498,426 | 237,657,938 | 325,219,539 |
| 4. | Total (Lines 1 to 3) | 4,944,988,799 | 4,903,728,969 | 7,020,520,128 |
| 5. | Benefit and loss related payments | 3,104,488,464 | 3,425,401,463 | 4,529,163,161 |
| 6. | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | (93,943,073) | (550,320,478) | 311,201,215 |
| 7. | Commissions, expenses paid and aggregate write-ins for deductions | 1,030,793,712 | 1,082,159,895 | 1,366,217,250 |
| 8. | Dividends paid to policyholders | 1,953,254 | 1,799,731 | 839,887 |
| 9. | Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses) | (19,748,753) | (15,994,738) | 5,243,923 |
| 10. | Total (Lines 5 through 9) | 4,023,543,604 | 3,943,045,873 | 6,212,665,436 |
| 11. | Net cash from operations (Line 4 minus Line 10) | 921,445,195 | 960,683,096 | 807,854,692 |
| | **Cash from Investments** | | | |
| 12. | Proceeds from investments sold, matured or repaid: | | | |
| | 12.1 Bonds | 2,492,563,204 | 2,338,972,120 | 3,158,355,059 |
| | 12.2 Stocks | 239,023,937 | 270,799,113 | 392,435,766 |
| | 12.3 Mortgage loans | 593,738,781 | 339,384,296 | 610,827,047 |
| | 12.4 Real estate | | | |
| | 12.5 Other invested assets | 110,937,133 | 101,657,124 | 141,190,035 |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | | | |
| | 12.7 Miscellaneous proceeds | 275,571,017 | 117,923,632 | 51,358,162 |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 3,711,834,072 | 3,168,736,285 | 4,354,166,069 |
| 13. | Cost of investments acquired (long-term only): | | | |
| | 13.1 Bonds | 3,657,555,160 | 2,860,386,241 | 4,054,216,360 |
| | 13.2 Stocks | 233,271,460 | 277,462,347 | 403,232,433 |
| | 13.3 Mortgage loans | 398,620,000 | 500,345,000 | 539,945,000 |
| | 13.4 Real estate | | | |
| | 13.5 Other invested assets | 114,831,181 | 117,581,459 | 144,768,111 |
| | 13.6 Miscellaneous applications | | | |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 4,404,277,801 | 3,755,775,047 | 5,142,161,904 |
| 14. | Net increase/(decrease) in contract loans and premium notes | 125,731,503 | 188,439,280 | 272,329,833 |
| 15. | Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (818,175,232) | (775,478,042) | (1,060,325,668) |
| | **Cash from Financing and Miscellaneous Sources** | | | |
| 16. | Cash provided (applied): | | | |
| | 16.1 Surplus notes, capital notes | | (118,000,000) | (118,000,000) |
| | 16.2 Capital and paid in surplus, less treasury stock | | | |
| | 16.3 Borrowed funds | | 62,000,000 | |
| | 16.4 Net deposits on deposit-type contracts and other insurance liabilities | 342,565,459 | 226,831,170 | 339,479,494 |
| | 16.5 Dividends to stockholders | 298,242,993 | | |
| | 16.6 Other cash provided (applied) | (108,069,507) | (629,360,930) | 49,459,770 |
| 17. | Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | (63,747,041) | (458,529,760) | 270,939,264 |
| | **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) | 39,522,922 | (273,324,706) | 18,468,288 |
| 19. | Cash, cash equivalents and short-term investments: | | | |
| | 19.1 Beginning of year | 371,896,965 | 353,428,677 | 353,428,677 |
| | 19.2 End of period (Line 18 plus Line 19.1) | 411,419,887 | 80,103,971 | 371,896,965 |

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

| | | | |
|---|---|---|---|
| 20.0001. Initial required balance under funds withheld reinsurance agreement | 2,536,797,922 | | |

# EXHIBIT 1

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 1. | Individual life | 1,435,473,633 | 1,428,256,450 | 1,936,471,391 |
| 2. | Group life | 1,103,723,786 | 1,145,720,245 | 1,638,206,327 |
| 3. | Individual annuities | 538,027,661 | 392,444,416 | 544,874,672 |
| 4. | Group annuities | 1,886,299,378 | 2,332,645,658 | 3,383,786,410 |
| 5. | Accident & health | 285,266,914 | 291,123,269 | 389,616,360 |
| 6. | Fraternal | | | |
| 7. | Other lines of business | | | |
| 8. | Subtotal (Lines 1 through 7) | 5,248,791,372 | 5,590,190,038 | 7,892,955,160 |
| 9. | Deposit-type contracts | 657,033,569 | 505,149,421 | 691,225,454 |
| 10. | Total (Lines 8 and 9) | 5,905,824,941 | 6,095,339,459 | 8,584,180,614 |

## 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 increase to net income of $47 million for the period ended September 30, 2026, 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 # | 09/30/2026 | 12/31/2025 |
|---|---|---|---|---|---|
| 1. Net Income, Minnesota State basis: | | | | $ 344,118,627 | $ 158,229,871 |
| 2.State Prescribed Practices: | NONE | NONE | NONE | - | - |
| 3.State Permitted Practices:<br>Permitted use of modified 1959 ADB Table | 51 | 4 | 19 | $ 156,000 | $ 190,000 |
| State Permitted Practices:<br>Permitted discretionary liability presentation | 51 | 4 | 19 | $ 47,000,000 | $ 21,000,000 |
| 4. Net Income, NAIC SAP: | | | | $ 296,962,627 | $ 137,039,871 |
| 5. Statutory Surplus, Minnesota State basis: | | | | $ 3,680,799,193 | $ 3,565,524,757 |
| 6. State Prescribed Practices: | NONE | NONE | NONE | - | - |
| 7. State Permitted Practices:<br>Permitted use of modified 1959 ADB Table | 51 | 4 | 37 | $ (5,766,000) | $ 5,610,000 |
| 8. Statutory Surplus, NAIC SAP: | | | | $ 3,686,565,193 | $ 3,559,914,757 |

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

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, and prepaid premiums. 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. Depreciation is computed principally on a straight-line basis.

Policy loans are carried at the outstanding loan balance which includes any interest over 90 days past due. Loan balances unsecured by the cash surrender value of the policy and accelerated payment benefits are nonadmitted assets.

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 bonds. Hybrid securities are classified as bonds on the Assets page.

3. Common stocks are carried at fair value except for investments in stocks of 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. Perpetual preferred stocks are reported at the lower of fair value or the currently effective call price for the stock. Redeemable preferred stocks are carried at cost less any OTTI.

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. Prepayment penalties are recorded to net investment 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. Asset-backed securities are stated at either amortized cost or the lower of amortized cost or discounted cash flows. The Company's asset-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.

## NOTES TO FINANCIAL STATEMENTS

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

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.

7. Investments in subsidiary companies are accounted for using the equity method and are carried as investments in affiliated companies 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 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 and mezzanine debt funds. These investments are 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 current quarter. Any undistributed amounts held by the investee are recorded, based on the Company's ownership share, as a change in net unrealized capital gains on the Summary of Operations page. The Company evaluates partnership financial statements received subsequent to the reporting date up to the financial statement issue date for material fluctuations in order to determine if an adjustment should be recorded as of the reporting date.

   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 lesser 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 and is reported in earnings.

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 for which hedge accounting is applied and others that do not qualify for hedge accounting or in certain cases, elects not to utilize hedge accounting.

   Derivative instruments for which hedge accounting is not applied 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 investment income 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 exchange-traded options, in its efforts to minimize the financial risk associated with these product guarantees.

10. The Company does not use anticipated investment income as a factor in the premium deficiency calculation.

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. The Company does not have pharmaceutical receivables.

D. Going Concern

   Not applicable

## (2) Accounting Changes and Corrections of Errors

During 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 updated reporting requirements for Schedule D and Schedule BA. The Company adopted the updated guidance effective January 1, 2025, with no impact to previous bond and asset-backed security classifications. See Note 5, *Investments*, for additional disclosures.

In February 2025, the NAIC adopted revisions to SSAP No. 56, *Separate Accounts*, to clarify recognition and measurement guidance related to activities of certain separate accounts for which assets are reported at values other than fair value. These updates were effective as of January 1, 2026, with early adoption permitted. The Company early adopted the updated guidance effective upon its issuance with no impact to previously reported amounts.

Effective January 1, 2026, the Company recorded a change in valuation basis related to certain principles-based reserves for life and annuity policies due to the adoption of the prescribed generator of economic scenarios (GOES). The change in valuation basis resulted in a cumulative effect adjustment to increase capital and surplus by $11,394,040 and is reported in change in reserves due to change in valuation basis on the statutory statements of operations and capital and surplus.

## (3) Business Combinations and Goodwill

Not applicable

## (4) Discontinued Operations

Not applicable

## (5) Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No significant change

B. Debt Restructuring

No significant change

C. Reverse Mortgages

The Company did not have any reverse mortgages

D. Asset-Backed Securities

1. Prepayment assumptions for single class and multi-class 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 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.

## (5) Investments (continued)

| | (1) Amortized Cost Basis Before Other-than-Temporary Impairment | (2) Other-than-Temporary Impairment Recognized in Loss | | (3) Fair Value 1 – (2a+2b) |
|---|---|---|---|---|
| | | (2a) Interest | (2b) Non-interest | |
| **OTTI recognized 1st Quarter** | | | | |
| a. Intent to sell | $ - | $ - | $ - | $ - |
| b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | $ - | $ - | $ - | $ - |
| **c. Total 1st quarter (a+b)** | $ - | $ - | $ - | $ - |
| **OTTI recognized 2nd Quarter** | | | | |
| d. Intent to sell | $ - | $ - | $ - | $ - |
| e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | $ - | $ - | $ - | $ - |
| **f. Total 2nd quarter (d+e)** | $ - | $ - | $ - | $ - |
| **OTTI recognized 3rd Quarter** | | | | |
| g. Intent to sell | $ - | $ - | $ - | $ - |
| h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | $ - | $ - | $ - | $ - |
| **i. Total 3rd quarter (g+h)** | **$ -** | **$ -** | **$ -** | **$ -** |
| **OTTI recognized 4th Quarter** | | | | |
| j. Intent to sell | **$ -** | $ - | **$ -** | **$ -** |
| k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | $ - | $ - | $ - | $ - |
| **l. Total 4th quarter (j+k)** | **$ -** | **$ -** | **$ -** | **$ -** |
| **m. Annual Aggregate Total (c+f+i+l)** | | | $ - | |

**(5) Investments (continued)**

3. The Company had no securities with a recognized OTTI due to the present value of cash flows expected to be collected being less than the amortized cost of the securities.

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 September 30, 2026:

| | | |
|---|---|---|
| a. The aggregate amount of unrealized losses: | 1. Less than 12 Months | $ 84,573,807 |
| | 2. 12 Months or Longer | $ 306,361,520 |
| b. The aggregate related fair value of securities with unrealized losses: | 1. Less than 12 Months | $ 2,288,275,067 |
| | 2. 12 Months or Longer | $ 1,829,099,438 |

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

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

Not applicable

K. Investments in Tax Credit Structures (tax credit investments)

No significant change

## (5) Investments (continued)

L. Restricted assets

1. Restricted assets (Including pledged)

| Restricted Asset Category | Gross Admitted & Nonadmitted Restricted | | | | | | |
|---|---|---|---|---|---|---|---|
| | Current year | | | | | 6 | 7 |
| | 1 | 2 | 3 | 4 | 5 | | |
| | Total General Account (G/A) | G/A Supporting S/A Activity (a) | Total Separate Account (S/A) Restricted Assets | S/A Assets Supporting G/A Activity (b) | Total (1 plus 3) | Total From Prior Year | Increase/(Decrease) (5 minus 6) |
| a. Subject to contractual obligation for which liability is not shown | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| b. Collateral held under security lending agreements | - | - | - | - | - | - | - |
| c. Subject to repurchase agreement | - | - | - | - | - | - | - |
| d. Subject to reverse repurchase agreement | - | - | - | - | - | - | - |
| e. Subject to dollar repurchase agreements | - | - | - | - | - | - | - |
| f. Subject to dollar reverse repurchase agreements | - | - | - | - | - | - | - |
| g. Placed under option contracts | - | - | - | - | - | - | - |
| h. Letter stock or securities restricted as to sale-excluding FHLB capital stock | - | - | - | - | - | - | - |
| i. FHLB capital stock | 63,055,000 | - | - | - | 63,055,000 | 41,500,000 | 21,555,000 |
| j. On deposit with states | 8,171,293 | - | - | - | 8,171,293 | 8,030,083 | 141,210 |
| k. On deposit with other regulatory bodies | - | - | - | - | - | - | - |
| l. Pledged as collateral to FHLB (including assets backing funding agreements) | 3,918,849,572 | - | - | - | 3,918,849,572 | 3,748,206,301 | 170,643,271 |
| m. Pledged as collateral not captured in other categories | 148,859,126 | - | - | - | 148,859,126 | 104,959,194 | 43,899,932 |
| n. Other restricted assets | 239,689 | - | - | - | 239,689 | 261,475 | (21,786) |
| o. Collateral assets received and on balance sheet | - | - | - | - | - | - | - |
| p. Assets held under modco reinsurance agreements | - | - | - | - | - | - | - |
| q. Assets held under funds withheld reinsurance agreements | 2,550,842,238 | - | - | - | 2,550,842,238 | - | 2,550,842,238 |
| r. Total restricted assets (Sum of a through q) | 6,690,016,918 | - | - | - | 6,690,016,918 | 3,902,957,053 | 2,787,059,865 |

## NOTES TO FINANCIAL STATEMENTS

### (5) Investments (continued)

| Restricted Asset Category | Current year | | | | 12 | 13 | 14 |
|---|---|---|---|---|---|---|---|
| | 8 | 9 | Percentage | | | | |
| | Total Nonadmitted Restricted | Total Admitted Restricted (5 minus 8) | 10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c) | 11 Admitted Restricted to Total Admitted Assets (b) | Amount Reported in General Interrogatories | Difference from Note and GI | GI Ref |
| a. Subject to contractual obligation for which liability is not shown | $ - | $ - | % | % | XXX | XXX | XXX |
| b. Collateral held under security lending agreements | - | - | 0.00% | 0.00% | - | - | 25.04+25.05 |
| c. Subject to repurchase agreement | - | - | 0.00% | 0.00% | - | - | 26.21 |
| d. Subject to reverse repurchase agreement | - | - | 0.00% | 0.00% | - | - | 26.22 |
| e. Subject to dollar repurchase agreements | - | - | 0.00% | 0.00% | - | - | 26.23 |
| f. Subject to dollar reverse repurchase agreements | - | - | 0.00% | 0.00% | - | - | 26.24 |
| g. Placed under option contracts | - | - | 0.00% | 0.00% | - | - | 26.25 |
| h. Letter stock or securities restricted as to sale-excluding FHLB capital stock | - | - | 0.00% | 0.00% | - | - | 26.26 |
| i. FHLB capital stock | - | 63,055,000 | 0.09% | 0.09% | 63,055,000 | - | 26.27 |
| j. On deposit with states | - | 8,171,293 | 0.01% | 0.01% | 8,171,293 | - | 26.28 |
| k. On deposit with other regulatory bodies | - | - | 0.00% | 0.00% | - | - | 26.29 |
| l. Pledged as collateral to FHLB (including assets backing funding agreements) | - | 3,918,849,572 | 5.73% | 5.75% | 3,918,849,572 | - | 26.31 |
| m. Pledged as collateral not captured in other categories | - | 148,859,126 | 0.22% | 0.22% | 148,859,126 | - | 26.30 |
| n. Other restricted assets | - | 239,689 | 0.00% | 0.00% | 239,689 | - | 26.32 |
| o. Collateral assets received and on balance sheet | - | - | 0.00% | 0.00% | XXX | XXX | XXX |
| p. Assets held under modco reinsurance agreements | - | - | 0.00% | 0.00% | XXX | XXX | XXX |
| q. Assets held under funds withheld reinsurance agreements | - | 2,550,842,238 | 3.73% | 3.74% | XXX | XXX | XXX |
| r. Total restricted assets (Sum of a through q) | - | 6,690,016,918 | 9.79% | 9.82% | XXX | XXX | XXX |

## (5) Investments (continued)

The Company had no differences between amounts reported in Note 5L(1) and the general interrogatories.

| GI Reference | Difference between Note and GI (Per Column 12 above) | Explanation |
|---|---|---|
| 25.04+25.05 | - | |
| 26.21 | - | |
| 26.22 | - | |
| 26.23 | - | |
| 26.24 | - | |
| 26.25 | - | |
| 26.26 | - | |
| 26.27 | - | |
| 26.28 | - | |
| 26.29 | - | |
| 26.31 | - | |
| 26.30 | - | |
| 26.32 | - | |

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

| | **Gross Admitted & Nonadmitted Restricted** | | | | |
|---|---|---|---|---|---|
| | **Current year** | | | | |
| | 1 | 2 | 3 | 4 | 5 |
| Description of Assets | **Total General Account (G/A)** | **G/A Supporting S/A Activity (a)** | **Total Separate Account (S/A) Restricted Assets** | **S/A Assets Supporting G/A Activity (b)** | **Total (1 plus 3)** |
| Derivatives collateral | $ 148,859,126 | $ - | $ - | $ - | $ 148,859,126 |
| Total (c) | $ 148,859,126 | $ - | $ - | $ - | $ 148,859,126 |
| Amount of Total pledged under derivative contracts | $ 148,859,126 | $ - | $ - | $ - | $ 148,859,126 |
| Total Excluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts) | $ - | $ - | $ - | $ - | $ - |

| | *Gross restricted* | | | *Percentage* | |
|---|---|---|---|---|---|
| | *6* | *7* | *8* | *9* | *10* |
| *Description of Assets* | ***Total From Prior Year*** | ***Increase/(Decrease) (5 minus 6)*** | ***Total current Year Admitted Restricted*** | ***Gross Admitted & Nonadmitted Restricted to Total Assets*** | ***Admitted Restricted to Total Admitted Assets*** |
| Derivatives collateral | $ 104,959,194 | $ 43,899,932 | $ 148,859,126 | 0.22% | 0.22% |
| Total (c) | $ 104,959,194 | $ 43,899,932 | $ 148,859,126 | 0.22% | 0.22% |
| Amount of Total pledged under derivative contracts | $ 104,959,194 | $ 43,899,932 | $ 148,859,126 | XXX | XXX |
| Total Excluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts) | $ - | $ - | $ - | XXX | XXX |

## (5) Investments (continued)

3. Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance (excluding Modco/FWH) and derivatives, are reported in the aggregate)

| | Gross Admitted & Nonadmitted Restricted | | | | |
|---|---|---|---|---|---|
| | Current year | | | | |
| | 1 | 2 | 3 | 4 | 5 |
| Description of Assets | Total General Account (G/A) | G/A Supporting S/A Activity (a) | Total Separate Account (S/A) Restricted Assets | S/A Assets Supporting G/A Activity (b) | Total (1 plus 3) |
| Funds held in TPA account | $ 239,689 | $ - | $ - | $ - | $ 239,689 |
| Total (a) | $ 239,689 | $ - | $ - | $ - | $ 239,689 |

| | Gross restricted | | | Percentage | |
|---|---|---|---|---|---|
| | 6 | 7 | 8 | 9 | 10 |
| Description of Assets | Total From Prior Year | Increase/(Decrease) (5 minus 6) | Total current Year Admitted Restricted | Gross Admitted & Nonadmitted Restricted to Total Assets | Admitted Restricted to Total Admitted Assets |
| Funds held in TPA account | $ 261,475 | $ (21,786) | $ 239,689 | 0.00% | 0.00% |
| Total (c) | $ 261,475 | $ (21,786) | $ 239,689 | 0.00% | 0.00% |

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

| Assets | 1 BACV Collateral | 2 BACV Modco | 3 BACV FWH | 4 Fair Value Collateral | 5 Fair Value Modco | 6 Fair Value FWH | 7 % BACV to Total Assets (Admitted and Nonadmitted) | 8 % BACV to Total Admitted Assets |
|---|---|---|---|---|---|---|---|---|
| General Account | | | | | | | | |
| a. Cash, Cash Equivalents, and Short-Term Investments | $ - | $ - | $ 17,000,000 | $ - | $ - | $ 17,000,000 | 0.046 | 0.046 |
| b. Schedule D, Part 1, Section 1 | - | - | 1,693,220,291 | - | - | 1,449,420,379 | 4.549 | 4.577 |
| c. Schedule D, Part 1, Section 2 | - | - | 370,183,723 | - | - | 339,515,176 | 0.994 | 1.001 |
| d. Schedule D, Part 2, Section 1 | - | - | | - | - | | 0.000 | 0.000 |
| e. Schedule D, Part 2, Section 2 | - | - | | - | - | | 0.000 | 0.000 |
| f. Schedule B | - | - | 390,641,985 | - | - | 365,495,843 | 1.049 | 1.056 |
| g. Schedule A | - | - | | - | - | | 0.000 | 0.000 |
| h. Schedule BA, Part 1 | - | - | 54,385,360 | - | - | 34,250,064 | 0.146 | 0.147 |
| i. Schedule DL, Part 1 | - | - | | - | - | | 0.000 | 0.000 |
| j. Other | - | - | 25,410,879 | - | - | 25,410,878 | 0.068 | 0.069 |
| k. Total Assets (a+b+c+d+e+f+g+h+i+j) | $ - | $ - | $ 2,550,842,238 | $ - | $ - | $ 2,231,092,340 | | |
| l. Percentage to Total FWH Assets (including Modco) | XXX | XXX | XXX | XXX | XXX | XXX | 6.853% | 6.896% |
| Separate Account | | | | | | | | |
| m. Cash, Cash Equivalents, and Short-Term Investments | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| n. Schedule D, Part 1, Section 1 | - | - | - | - | - | - | - | - |
| o. Schedule D, Part 1, Section 2 | - | - | - | - | - | - | - | - |
| p. Schedule D, Part 2, Section 1 | - | - | - | - | - | - | - | - |
| q. Schedule D, Part 2, Section 2 | - | - | - | - | - | - | - | - |
| r. Schedule B | - | - | - | - | - | - | - | - |
| s. Schedule A | - | - | - | - | - | - | - | - |
| t. Schedule BA, Part 1 | - | - | - | - | - | - | - | - |
| u. Schedule DL, Part 1 | - | - | - | - | - | - | - | - |
| v. Other | - | - | - | - | - | - | - | - |
| w. Total Assets (m+n+o+p+q+r+s+t+u+v) | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| x. Percentage to Total FWH Assets (including Modco) | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |

## (5) Investments (continued)

| Assets | 9 BACV FWH Including Modco | 10 Related Party Code 1 | 11 Related Party Code 2 | 12 Related Party Code 3 | 13 Related Party Code 4 | 14 Related Party Code 5 | 15 Related Party Code 6 |
|---|---|---|---|---|---|---|---|
| General Account | | | | | | | |
| a. Cash, Cash Equivalents, and Short-Term Investments | $ 17,000,000 | | | | | | $ 17,000,000 |
| b. Schedule D, Part 1, Section 1 | 1,693,220,291 | | | | | | 1,693,220,291 |
| c. Schedule D, Part 1, Section 2 | 370,183,723 | | | | | | 370,183,723 |
| d. Schedule D, Part 2, Section 1 | | | | | | | |
| e. Schedule D, Part 2, Section 2 | | | | | | | |
| f. Schedule B | 390,641,985 | | | | | | 390,641,985 |
| g. Schedule A | | | | | | | |
| h. Schedule BA, Part 1 | 54,385,360 | | | | | | 54,385,360 |
| i. Schedule DL, Part 1 | | | | | | | |
| j. Other | 25,410,879 | | | | | | 25,410,879 |
| k. Total Assets (a+b+c+d+e+f+g+h+i+j) | $ 2,550,842,238 | | | | | | $ 2,550,842,238 |
| l. Percentage to Total FWH Assets (including Modco) | 100.000% | XXX | XXX | XXX | XXX | XXX | XXX |
| Separate Account | | | | | | | |
| m. Cash, Cash Equivalents, and Short-Term Investments | | | | | | | |
| n. Schedule D, Part 1, Section 1 | | | | | | | |
| o. Schedule D, Part 1, Section 2 | | | | | | | |
| p. Schedule D, Part 2, Section 1 | | | | | | | |
| q. Schedule D, Part 2, Section 2 | | | | | | | |
| r. Schedule B | | | | | | | |
| s. Schedule A | | | | | | | |
| t. Schedule BA, Part 1 | | | | | | | |
| u. Schedule DL, Part 1 | | | | | | | |
| v. Other | | | | | | | |
| w. Total Assets (m+n+o+p+q+r+s+t+u+v) | | | | | | | |
| x. Percentage to Total FWH Assets (including Modco) | XXX | XXX | XXX | XXX | XXX | XXX | XXX |

| | 1<br>Amount | 2<br>% of Liability to Total Liability |
|---|---|---|
| y. Recognized Obligation to Return Collateral Asset (General Account) | - | 0% |
| z. Recognized Obligation to Return Collateral Asset (Separate Account) | - | 0% |
| aa. Recognized Obligation for Modco assets (General Account) | - | 0% |
| bb. Recognized Obligation for Modco assets (Separate Account) | - | 0% |
| cc. Recognized Obligation FWH (excluding Modco) assets (General Account) | 2,536,797,922 | 7.615% |
| dd. Recognized Obligation FWH (excluding Modco) assets (Separate Account) | - | 0% |

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

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

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

Not applicable

Q. Prepayment Penalty and Acceleration Fees

No significant change

## (5) Investments (continued)

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

Not applicable

S. Aggregate Collateral Loans by Qualifying Investment Collateral

Not applicable

## (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 (OTC). The Company currently enters into derivative transactions for which hedge accounting is applied and others 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 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.

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.

Hedge accounting is applied to certain foreign currency swaps where the swap is designated as an effective fair value hedge of foreign currency denominated fixed maturity securities. Changes in the statement value of the foreign currency swaps due to changes in foreign currency rates are reflected as adjustments to unassigned surplus as a change in net unrealized foreign exchange capital gain (loss) consistent with the hedged item.

The Company formally assesses and measures effectiveness of its hedging relationships both at the hedge inception date and on an ongoing basis in accordance with its risk management policy.

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, lifetime income guarantees on fixed indexed 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 exchange traded OTC options in its efforts to minimize the financial risk associated with these product guarantees.

**(8) Derivative Instruments (continued)**

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 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 economically 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 certain risks associated with fixed indexed annuity and indexed universal life products that 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 intended to be highly correlated to the portfolio allocation decisions of the contract holders 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. 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 economically hedge mismatches between the duration of the assets in a portfolio and the duration of liabilities supported by those assets, to economically hedge against changes in value of securities the Company owns or anticipates acquiring, and to economically 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 economically hedge existing interest rate risk.

Interest rate forwards are used by the Company to economically hedge interest rate risks primarily associated with secondary guarantees on variable annuities. An interest rate forward is an agreement between two parties to exchange a future settlement based upon a predetermined notional amount and forward interest rate.

Foreign currency swaps are used by the Company to offset foreign currency exposure on interest and principal payments of bonds denominated in a foreign currency. In a foreign currency swap transaction, the Company agrees with another party to exchange, at specific intervals, the difference between one currency and another at a fixed exchange rate, generally set at inception, calculated by reference to an agreed upon notional amount. The notional amount of each currency is exchanged at the inception and termination of the currency swap by each party.

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 on the specified future date.

(3) The Company currently enters into derivative transactions for which hedge accounting is applied and others 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 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) The Company had no derivative contracts with financing premiums during the reporting period.

(5) Foreign currency swaps qualifying as fair value hedges are held at amortized cost and therefore the excluded component (i.e. fair value changes not due to FX rates) is not recognized in net gain or loss recognized in unrealized gains or losses.

(6) The Company had no net gains or losses recognized in unrealized gains or losses resulting from derivatives no longer qualifying for hedge accounting during the reporting period.

## (8) Derivative Instruments (continued)

(7) Cash flows associated with derivative instruments and their related gains and losses are presented in the statement of cash flow on line 12.7.

(8) The Company had no derivatives accounted for as cash flow hedges of a forecasted transaction during the reporting period.

(9) The Company had no non-discounted total premium cost for derivative contracts during the reporting period.

(10) The aggregate excluded components by category

No significant change

B. The Company does not have any derivatives under SSAP No. 108 - Derivatives Hedging Variable Annuity Guarantees.

## (9) Income Taxes

No significant change

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

See Note 21, Other Items, for information about a reinsurance arrangement with Securian Reinsurance Company Ltd., an affiliated insurance company domiciled in Bermuda.

## (11) Debt

A. Debt accounted for under SSAP 15. Debt and Holding Company Obligations

There has been no material change that has not already been disclosed.

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 $1,693,393,000 based on the current remaining pledged collateral capacity at the FHLB.

(2) FHLB Capital Stock

a. Aggregate Totals

| 1. Current Year | 1<br>Total 2+3 | 2<br>General Account | 3<br>Separate Accounts |
|---|---|---|---|
| (a) Membership stock – class A | 10,000,000 | 10,000,000 | - |
| (b) Membership stock – class B | - | - | - |
| (c) Activity stock | 53,055,000 | 53,055,000 | - |
| (d) Excess stock | - | - | - |
| (e) Aggregate total (a+b+c+d) | 63,055,000 | 63,055,000 | - |
| (f) Actual or estimated borrowing capacity as determined by the insurer | 1,693,393,000 | xxx | xxx |

| 1. Prior Year-end | 1<br>Total 2+3 | 2<br>General Account | 3<br>Separate Account |
|---|---|---|---|
| (a) Membership stock – class A | 10,000,000 | 10,000,000 | - |
| (b) Membership stock – class B | - | - | - |
| (c) Activity stock | 31,500,000 | 31,500,000 | - |
| (d) Excess stock | - | - | - |
| (e) Aggregate total (a+b+c+d) | 41,500,000 | 41,500,000 | - |
| (f) Actual or estimated borrowing capacity as determined by the insurer | 2,245,771,000 | xxx | xxx |

## NOTES TO FINANCIAL STATEMENTS

### (11) Debt (continued)

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

| Membership Stock | 1<br>Current Year Total (2+3+4+5+6) | 2<br>Not Eligible for Redemption | Eligible for Redemption | | | |
|---|---|---|---|---|---|---|
| | | | 3<br>Less Than 6 Months | 4<br>6 months to Less Than 1 Year | 5<br>1 to Less Than 3 Years | 6<br>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<br>Fair Value | 2<br>Carrying Value | 3<br>Aggregate Total Borrowing |
|---|---|---|---|
| 1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3) | 3,502,151,708 | 3,918,849,572 | - |
| 2. Current Year General Account Total Collateral Pledged | 3,502,151,708 | 3,918,849,572 | - |
| 3. Current Year Separate Account Total Collateral Pledged | - | - | - |
| 4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged | 3,501,849,000 | 3,748,206,000 | |

b. Maximum Amount Pledged During Reporting Period

| | 1<br>Fair Value | 2<br>Carrying Value | 3<br>Aggregate Total Borrowing |
|---|---|---|---|
| 1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3) | 3,813,153,295 | 4,107,355,442 | - |
| 2. Current Year General Account Maximum Collateral Pledged | 3,813,153,295 | 4,107,355,442 | - |
| 3. Current Year Separate Account Maximum Collateral Pledged | - | - | - |
| 4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged | 3,501,849,000 | 3,748,206,000 | |

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

| | 1<br>Total 2+3 | 2<br>General Account | 3<br>Separate Account | 4<br>Funding Agreements Reserves Established |
|---|---|---|---|---|
| **1. Current Year** | | | | |
| (a) Debt | - | - | - | xxx |
| (b) Funding Agreements | 1,179,000,000 | 1,179,000,000 | - | 1,182,730,149 |
| (c) Other | - | - | - | xxx |
| (d) Aggregate Total (a+b+c) | 1,179,000,000 | 1,179,000,000 | - | 1,182,730,149 |
| **2. Prior Year-end** | | | | |
| (a) Debt | - | - | - | xxx |
| (b) Funding Agreements | 700,000,000 | 700,000,000 | - | 701,584,466 |
| (c) Other | - | - | - | xxx |
| (d) Aggregate Total (a+b+c) | 700,000,000 | 700,000,000 | - | 701,584,466 |

b. Maximum Amount during Reporting Period (Current Year)

| | 1<br>Total 2+3 | 2<br>General Account | 3<br>Separate Accounts |
|---|---|---|---|
| 1. Debt | - | - | - |
| 2. Funding Agreements | 1,179,000,000 | 1,179,000,000 | - |
| 3. Other | - | - | - |
| 4. Aggregate Total (Lines 1+2+3) | 1,179,000,000 | 1,179,000,000 | - |

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 |

## NOTES TO FINANCIAL STATEMENTS

### (11) Debt (continued)

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

| | Current Year | | Prior Year | |
|---|---|---|---|---|
| | Unused Commitments | Unused Lines Of Credit | Unused Commitments | Unused Lines Of Credit |
| Short-Term (contracts terminating in 12 months or less) | $ - | $ - | $ - | $ - |
| Long-Term (contracts terminating in more than 12 months) | $ - | $ - | $ - | $ - |
| Total | $ - | $ - | $ - | $ - |

### (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 | |
|---|---|---|---|---|---|---|
| | 2026 | 2025 | 2026 | 2025 | 2026 | 2025 |
| a. Service cost | $ - | $ - | $ - | $ - | - | - |
| b. Interest cost | 964,417 | 1,387,000 | - | - | - | - |
| 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 | $ 964,417 | $1,387,000 | $ - | $ - | - | - |

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

C. Dividend payments by the Company to its parent cannot exceed the greater of 10% of statutory capital and surplus or the statutory net gain from operations as of the preceding year-end, as well as the timing and amount of dividends paid in the preceding 12 months, without prior approval from the Minnesota Department of Commerce. Based on these limitations and 2025 statutory results, the maximum amount available for the payment of dividends after January 1, 2026 by the Company without prior regulatory approval is $356,552,476.

D. An ordinary dividend in the amount of $38,242,993 was paid May 20, 2026, from the Company to SFG.

An ordinary dividend in the amount of $260,000,000 was paid September 24, 2026, from the Company to 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. Transfers of Receivables Reported as Sales

Not applicable

B. Transfer and Servicing of Financial Assets

Not applicable

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

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 nine months ended September 30, 2026 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 | | 1 | $ 8,777 | $ 9,425 | $ 555 |

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

Not applicable

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

Not applicable

## (20) Fair Value Measurement

A. The fair value of the Company's financial assets and financial liabilities has been determined using available market information as of September 30, 2026. 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 that date. Therefore, estimates of fair value subsequent to the valuation date 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 the 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.

## (20) Fair Value Measurement (continued)

1. The following table summarizes the Company's financial assets and liabilities measured at fair value as of September 30, 2026 (in thousands):

| Description | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Total |
|---|---|---|---|---|---|
| Cash equivalents | | | | | |
| Money Market Mutual Funds | $ 239,725 | $ - | $ - | $ - | $ 239,725 |
| Bonds | | | | | |
| Issuer Credit Obligations | $ - | $ - | $ - | | $ - |
| Asset Backed Securities | $ - | $ - | $ - | | $ - |
| Common stock: | | | | | |
| Mutual Funds | $ 43,005 | - | $ - | - | $ 43,005 |
| Common stock Exchange Traded Funds | $ 396,987 | | | | $ 396,987 |
| Preferred stocks | $ - | $ 12,014 | $ 187 | - | $ 12,201 |
| Derivative assets: | | | | | |
| Derivative instruments | $ 962,915 | $ 437,971 | $ - | $ - | $ 1,400,886 |
| Futures | - | - | - | - | - |
| Options | - | - | - | - | - |
| Total derivatives | $ 962,915 | $ 437,971 | $ - | $ - | $ 1,400,886 |
| Separate account assets | $ 29,681,518 | $ 152,175 | $ - | $ - | $ 29,833,693 |
| Total assets | $ 31,324,150 | $ 602,160 | $ 187 | $ - | $ 31,926,497 |
| Derivative liabilities | $ 514,402 | $ 188,774 | $ - | $ - | $ 703,176 |
| Total liabilities | $ 514,402 | $ 188,774 | $ - | $ - | $ 703,176 |

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

| (in thousands) | Balance at 07/01/2026 | Transfers into level 3 | Transfers out of level 3 | Total gains and (losses) included in net income | Total gains and (losses) included in surplus | Purchases | Sales | Issuances | Balance at 09/30/2026 |
|---|---|---|---|---|---|---|---|---|---|
| Preferred stock | $ - | $ 68 | $ - | $ - | $ - | $ 119 | $ - | $ - | $ 187 |
| Total | $ - | $ 68 | $ - | $ - | $ - | $ 119 | $ - | $ - | $ 187 |

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 fair values of equity securities are based on quoted market prices in active markets for identical assets and are classified within Level 1. The Company carries certain equity securities that are not priced on an exchange classified within Level 2. The Company receives these prices from third party pricing services using observable inputs for identical or similar assets in active markets. The Company carries a small amount of non-exchange traded equity securities 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.

## (20) Fair Value Measurement (continued)

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

**Cash equivalents**
Cash equivalents include money market instruments. Money market instruments are generally valued using unadjusted quoted prices in active markets and are reflected in Level 1.

**Separate account assets**
Separate account assets are reported as a summarized total and are carried at values 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 classify the security as Level 2. Valuations for certain mutual funds and pooled separate accounts are classified as Level 1 as the values are based upon reported net asset values provided by the fund managers. Other valuations using internally developed pricing models or broker quotes are generally classified as Level 3.

B. Not applicable

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 September 30, 2026 (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: | | | | | | | |
| Issuer Credit Obligations | $ 15,829,905 | $ 18,590,624 | $ 146,882 | $ 10,740,502 | $ 4,942,521 | $ - | $ - |
| Asset Backed Securities | 4,830,976 | 5,219,648 | - | 4,447,208 | 383,768 | - | - |
| Common stock | 439,992 | 503,047 | 439,992 | - | - | - | 63,055 |
| Preferred stock | 84,519 | 86,221 | - | 12,014 | 72,505 | - | - |
| Mortgage loans | 5,038,397 | 5,507,191 | - | - | 5,038,397 | - | - |
| Short terms | 4,972 | 4,978 | - | 4,972 | - | - | - |
| Cash Equivalents | 239,725 | 239,725 | 239,725 | - | - | - | - |
| Surplus Notes | 131,175 | 193,648 | - | 131,175 | - | - | - |
| Other Long Term Assets | 744 | 749 | - | - | 744 | | |
| Total investments | $ 26,600,405 | $ 30,345,831 | $ 826,599 | $ 15,335,871 | $ 10,437,935 | $ - | $ 63,055 |
| Derivatives: | | | | | | | |
| Derivative Assets | $ 1,414,921 | $ 1,423,780 | $ 962,915 | $ 452,006 | $ - | $ - | $ - |
| Total derivatives | $ 1,414,921 | $ 1,423,780 | $ 962,915 | $ 452,006 | $ - | $ - | $ - |
| Policy loans | $ 1,857,719 | $ 1,544,813 | $ - | $ - | $ 1,857,719 | $ - | $ - |
| Separate account assets | $ 31,072,856 | $ 31,121,781 | $29,864,632 | $ 573,402 | $ 634,822 | $ - | $ - |
| Total assets | $ 60,945,901 | $ 64,436,205 | $ 31,654,146 | $ 16,361,279 | $ 12,930,476 | $ - | $ 63,055 |
| Liabilities: | | | | | | | |
| Derivative liabilities: | $ 715,136 | $ 713,832 | $ 514,402 | $ 200,734 | $ - | $ - | $ - |
| Total liabilities | $ 715,136 | $ 713,832 | $ 514,402 | $ 200,734 | $ - | $ - | $ - |
| Deferred annuities | $ 2,457,121 | $ 2,553,796 | $ - | $ - | $ 2,457,121 | $ - | $ - |
| Annuity certain contracts | $ 150,039 | $ 153,857 | $ - | $ - | $ 150,039 | $ - | $ - |
| Other fund deposits | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| Supplementary contracts without life contingencies | $ 202,535 | $ 202,535 | $ - | $ - | $ 202,535 | $ - | $ - |
| Separate account liabilities | $ 23,618,617 | $ 23,618,617 | $ 23,466,442 | $ 152,175 | $ - | $ - | $ - |
| Total liabilities | $ 27,143,448 | $ 27,242,637 | $ 23,980,844 | $ 352,909 | $ 2,809,695 | $ - | $ - |

D. The following table summarizes financial assets for which estimating fair value is not practicable as of September 30, 2026 (in thousands):

| | Carrying Value | Effective Interest Rate | Maturity Date | Explanation |
|---|---|---|---|---|
| Common stock | $ 63,055 | N/A | N/A | Nonmarketable FHLB membership stock held at cost |

E. The Company has no investments measured using NAV as a practical expedient

## (21) Other Items

A. Unusual or Infrequent Items

Not applicable

B. Troubled Debt Restructuring

No significant change

C. Other Disclosures

Effective September 30, 2026, the Company reinsured certain pension risk transfer group annuity contracts and universal life policies with secondary guarantees on a coinsurance with funds withheld basis with Securian Reinsurance Company Ltd. (SRE), an affiliated insurance company. The Company recorded an estimated initial ceded premium of $2,537.3 million and ceding commission of $216.5 million, which will be trued up through customary post-closing processes, and recognized a reinsurance reserve credit of $2,537.4 million. The after federal income tax ceding commission of $171.0 million was deferred to surplus.

D. Business Interruption Insurance Recoveries

Not applicable

E. State and Federal Tax Credits

Not applicable

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. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

Not applicable

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

INT 23-01. Net Negative (Disallowed) Interest Maintenance Reserve, provides an optional, limited-time exception permitting net negative IMR to be reported as an admitted asset with an equal amount reported as special surplus funds. At September 30, 2026 gross and admitted net aggregate negative IMR was $59,133,562. Net negative IMR of $59,273,420 was related to the general account and net positive IMR of $139,858 was related to the separate account. Admitted net negative IMR represented 1.7% of general account adjusted surplus of $3,385,350,796 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.

1. Net negative (disallowed) IMR

| Total | General Account | Insulated Separate Account | Non-Insulated Separate Account |
|---|---|---|---|
| $ 59,133,562 | $ 59,273,420 | $ (139,858) | $ - |

2. Net negative (disallowed) IMR admitted

| Total | General Account | Insulated Separate Account | Non-Insulated Separate Account |
|---|---|---|---|
| $ 59,133,562 | $ 59,273,420 | $ (139,858) | $ - |

## (21) Other Items (continued)

| 3. Calculated adjusted capital and surplus | Total |
|---|---|
| a. Prior Period General Account Capital & Surplus | $ 3,689,918,898 |
| From Prior Period SAP Financials | |
| b. Net Positive Goodwill (admitted) | $ - |
| c. EDP Equipment & Operating System Software (admitted) | $ 2,570,729 |
| d. Net DTAs (admitted) | $ 253,604,140 |
| e. Net Negative (disallowed) IMR (admitted) | $ 48,393,233 |
| f. Adjusted Capital & Surplus (a-(b+c+d+e)) | $ 3,385,350,796 |

4. Percentage of adjusted capital and surplus

| | |
|---|---|
| Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus | 1.7% |

## (22) Events Subsequent

The Company evaluated subsequent events through November 13, 2026, the date the financial statements were issued. There were no material subsequent events that required recognition or further disclosure in the Company's financial statements.

## (23) Reinsurance

The Company recognized reinsurance reserve credit of $2,537.4 million related to the coinsurance with funds withheld reinsurance transaction described in Note 21.

## (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* | 09/30/2026 | 12/31/2025 |
|---|---|---|
| Balance at January 1 | $ 512,321 | $ 537,917 |
| Less: reinsurance recoverable | 395,234 | 414,154 |
| Net balance at January 1 | 117,087 | 123,763 |
| Incurred related to: | | |
| Current year | 102,527 | 141,481 |
| Prior years | (5,603) | (19,726) |
| Total incurred | 96,924 | 121,755 |
| Paid related to: | | |
| Current year | 34,626 | 64,160 |
| Prior years | 61,679 | 64,271 |
| Total paid | 96,305 | 128,431 |
| Net balance at end of period | 117,706 | 117,087 |
| Plus: reinsurance recoverable | 377,579 | 395,234 |
| Balance at end of period | $ 495,285 | $ 512,321 |

The liability for unpaid accident and health claim adjustment expenses as of September 30, 2026 and December 31, 2025 was $2,193,000 and $2,206,000, 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) by $(5,603,000) and $(19,726,000) as of September 30, 2026 and December 31, 2025, 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 $1,573,000 and paid $1,587,000 of claim adjustment expenses in the current year, of which $807,000 of the paid amount was attributable to insured and covered events of prior years. The Company did not increase or decrease the provision for claim adjustment expenses for insured events of prior years.

## (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

The reinsurance transaction with SRE did not change the Company's direct reserve valuation methods. See Note 21 for the related ceded reserve credit.

## (32) Analysis of Annuity Actuarial Reserves and Deposit-Type Contracts Liabilities by Withdrawal Characteristics

See Note 21 for the pension risk transfer group annuity reserve ceded to SRE effective September 30, 2026. The transaction did not change the withdrawal provisions of the underlying contracts.

## (33) Analysis of Life Actuarial Reserves by Withdrawal Characteristics

See Note 21 for the universal life reserves ceded to SRE effective September 30, 2026. The transaction did not change the withdrawal provisions of the underlying policies.

## (34) Premium and Annuity Considerations Deferred and Uncollected

No significant change

## (35) Separate Accounts

No significant change

## (36) Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses as of September 30, 2026 and December 31, 2025 was $2,193,000 and $2,206,000, respectively.

The Company incurred $1,573,000 and paid $1,587,000 of claim adjustment expenses in the current year, of which $807,000 of the paid amount was attributable to insured or covered events of prior years. The Company did not increase or decrease the provision for claim adjustment expenses for insured events of prior years.

The Company took into account anticipated salvage or estimated salvage and subrogation in its determination of the liability for unpaid claims/losses and reduced such liability by $0.

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

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

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

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

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
The organizational chart was updated to reflect the merger of AssurancePlus Group, LLC into Allied Dispatch Solutions, LLC. .....

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<br>Name of Entity | 2<br>NAIC Company Code | 3<br>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. ..... 12/31/2022

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). ..... 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<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|---|---|---|---|---|---|
| Securian Financial Services, Inc | Saint Paul, MN | NO | NO | NO | YES |
| Asset Allocation & Management Company, LLC | Chicago, IL | NO | NO | NO | YES |
| Securian Asset Management | Saint 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: ..... $ 27,769,328

## 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 - 63,055,000 On Deposit with States - 8,171,293 Pledged as Collateral (Excluding FHLB) - 148,859,126 Pledged as Collateral to FHLB - 3,918,849,572 Other - 239,689 .....

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

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

13.2 If yes, please complete the following:

| | | 1<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|---|---|---|
| 13.21 | Bonds | $ | $ |
| 13.22 | Preferred Stock | $ | $ |
| 13.23 | Common Stock | $ 601,640,935 | $ 620,065,287 |
| 13.24 | Short-Term Investments | $ | $ |
| 13.25 | Mortgage Loans on Real Estate | $ | $ |
| 13.26 | All Other | $ 188,808,725 | $ 253,107,577 |
| 13.27 | Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26) | $ 790,449,660 | $ 873,172,864 |
| 13.28 | Total Investment in Parent included in Lines 13.21 to 13.26 above | $ | $ |

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

14.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ X ] No [ ] N/A [ ]
If no, attach a description with this statement.
Not applicable .....

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

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

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

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

# GENERAL INTERROGATORIES

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

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

| 1<br>Name of Custodian(s) | 2<br>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 |

16.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

| 1<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|---|---|---|
| | | |

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? ..... Yes [ ] No [ X ]

16.4 If yes, give full information relating thereto:

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|---|---|---|---|
| | | | |

16.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. This includes both primary and sub-advisors. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

| 1<br>Name of Firm or Individual | 2<br>Affiliation |
|---|---|
| Securian Asset Management, Inc | A |
| Retirement Committee | I |
| | |

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

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

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

| 1<br>Central Registration Depository Number | 2<br>Name of Firm or Individual | 3<br>Registered With | 4<br>Investment Management Agreement (IMA) Filed |
|---|---|---|---|
| 109905 | Securian Asset Management, Inc. | SEC | NO |
| | | | |

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

17.2 If no, list exceptions:

Not applicable .....

18. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

# GENERAL INTERROGATORIES

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

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

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

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

# GENERAL INTERROGATORIES

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

**Life and Accident Health Companies/Fraternal Benefit Societies:**

| | | 1<br>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 | $ 5,489,111,993 |
| | 1.14 Total Mortgages in Good Standing | $ 5,489,111,993 |
| | 1.2 Long-Term Mortgages In Good Standing with Restructured Terms | |
| | 1.21 Total Mortgages in Good Standing with Restructured Terms | $ |
| | 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months | |
| | 1.31 Farm Mortgages | $ |
| | 1.32 Residential Mortgages | $ |
| | 1.33 Commercial Mortgages | $ |
| | 1.34 Total Mortgages with Interest Overdue more than Three Months | $ |
| | 1.4 Long-Term Mortgage Loans in Process of Foreclosure | |
| | 1.41 Farm Mortgages | $ |
| | 1.42 Residential Mortgages | $ |
| | 1.43 Commercial Mortgages | $ 18,079,079 |
| | 1.44 Total Mortgages in Process of Foreclosure | $ 18,079,079 |
| 1.5 | Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) | $ 5,507,191,072 |
| 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 | 31.000 % |
| | 2.2 A&H cost containment percent | 0.370 % |
| | 2.3 A&H expense percent excluding cost containment expenses | 61.000 % |
| 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:<br>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 |
|---|---|
| Total | |

# SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsurer | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Ceded | 7<br>Type of Business Ceded | 8<br>Type of Reinsurer | 9<br>Certified Reinsurer Rating (1 through 6) | 10<br>Effective Date of Certified Reinsurer Rating |
|---|---|---|---|---|---|---|---|---|---|
| | 39-4541025 | 09/30/2026 | Securian Reinsurance Company | BMU | COFW/G | FA | Unauthorized | | |
| | 39-4541025 | 09/30/2026 | Securian Reinsurance Company | BMU | COFW/I | AXXX | 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 | 15,525,616 | 1,228,393 | 12,569,395 | 4,036,279 | 33,359,683 | 579,107 |
| 2. | Alaska AK | L | 2,854,460 | 806,633 | 788,427 | 3,293,741 | 7,743,261 | 5,581,057 |
| 3. | Arizona AZ | L | 59,088,687 | 13,029,580 | 7,472,663 | 25,717,773 | 105,308,703 | 2,743,655 |
| 4. | Arkansas AR | L | 7,169,794 | 300,531 | 1,550,981 | 24,310,139 | 33,331,445 | 440,568 |
| 5. | California CA | L | 220,401,813 | 25,789,218 | 23,693,171 | 202,502,216 | 472,386,418 | 19,736,878 |
| 6. | Colorado CO | L | 46,847,423 | 8,096,059 | 2,543,317 | 32,138,644 | 89,625,443 | 5,881,860 |
| 7. | Connecticut CT | L | 26,022,792 | 9,358,910 | 2,246,071 | 12,556,007 | 50,183,780 | 74,004 |
| 8. | Delaware DE | L | 27,388,451 | 9,573,712 | 511,044 | | 37,473,207 | 2,021,782 |
| 9. | District of Columbia DC | L | 5,375,644 | 442,201 | 229,615 | 2,480,872 | 8,528,332 | 122,614 |
| 10. | Florida FL | L | 127,779,318 | 54,564,500 | 22,279,835 | 49,446,533 | 254,070,186 | 3,106,449 |
| 11. | Georgia GA | L | 44,867,100 | 7,341,665 | 15,011,181 | 49,347,446 | 116,567,392 | 1,216,120 |
| 12. | Hawaii HI | L | 15,042,047 | 293,029 | 3,088,651 | 1,552,634 | 19,976,361 | 133,643 |
| 13. | Idaho ID | L | 13,410,217 | 23,664,233 | 1,531,290 | 4,511,008 | 43,116,748 | 3,190 |
| 14. | Illinois IL | L | 83,977,597 | 25,589,581 | 3,756,091 | 147,683,084 | 261,006,353 | 2,599,402 |
| 15. | Indiana IN | L | 48,729,580 | 8,689,127 | 4,898,894 | 30,927,472 | 93,245,073 | 6,738,715 |
| 16. | Iowa IA | L | 39,093,176 | 13,498,084 | 1,394,059 | 9,638,781 | 63,624,100 | 558,277,311 |
| 17. | Kansas KS | L | 14,510,722 | 11,336,947 | 2,412,370 | 12,523,093 | 40,783,132 | 207,689 |
| 18. | Kentucky KY | L | 9,721,375 | 1,679,426 | 2,779,079 | 6,276,505 | 20,456,385 | 140,288 |
| 19. | Louisiana LA | L | 18,330,570 | 6,609,753 | 3,837,228 | 21,874,021 | 50,651,572 | 884,658 |
| 20. | Maine ME | L | 4,117,892 | 2,988,873 | 1,021,226 | 444,332 | 8,572,323 | 4,418 |
| 21. | Maryland MD | L | 32,037,827 | 6,912,732 | 4,305,743 | 12,913,891 | 56,170,193 | 1,195,386 |
| 22. | Massachusetts MA | L | 45,647,472 | 21,566,544 | 2,934,012 | 12,601,074 | 82,749,102 | 105,452 |
| 23. | Michigan MI | L | 112,057,339 | 28,317,241 | 12,447,861 | 30,156,359 | 182,978,800 | 5,225,398 |
| 24. | Minnesota MN | L | 104,664,040 | 56,513,086 | 3,230,351 | 604,887,407 | 769,294,884 | 3,831,793 |
| 25. | Mississippi MS | L | 18,419,664 | 5,359,887 | 6,074,794 | 13,832,600 | 43,686,945 | 365,034 |
| 26. | Missouri MO | L | 60,420,525 | 16,442,350 | 5,226,461 | 44,917,984 | 127,007,320 | 608,670 |
| 27. | Montana MT | L | 10,055,115 | 996,701 | 307,355 | 802,024 | 12,161,195 | 18,119 |
| 28. | Nebraska NE | L | 27,648,261 | 12,264,710 | 1,047,680 | 3,443,212 | 44,403,863 | 59,298 |
| 29. | Nevada NV | L | 16,268,111 | 1,184,924 | 1,650,332 | 6,939,714 | 26,043,081 | 1,593,667 |
| 30. | New Hampshire NH | L | 10,700,131 | 5,607,206 | 760,855 | 291,113 | 17,359,305 | 8,571 |
| 31. | New Jersey NJ | L | 67,277,393 | 29,886,087 | 2,701,388 | 23,264,472 | 123,129,340 | 1,916,257 |
| 32. | New Mexico NM | L | 13,086,939 | 5,588,168 | 2,500,087 | 2,436,661 | 23,611,855 | 125,620 |
| 33. | New York NY | N | 21,549,928 | 834,601 | 350,466 | 318,108 | 23,053,103 | 227,024 |
| 34. | North Carolina NC | L | 58,554,321 | 12,534,092 | 15,069,891 | 7,847,691 | 94,005,995 | 1,128,862 |
| 35. | North Dakota ND | L | 8,533,279 | 2,570,286 | 449,378 | 9,613,007 | 21,165,950 | 92,559 |
| 36. | Ohio OH | L | 73,584,301 | 10,545,992 | 13,929,043 | 9,337,949 | 107,397,285 | 1,372,658 |
| 37. | Oklahoma OK | L | 27,943,164 | 436,893 | 4,581,610 | 20,152,717 | 53,114,384 | 1,066,053 |
| 38. | Oregon OR | L | 24,752,238 | 3,692,679 | 4,423,557 | 3,828,207 | 36,696,681 | 881,856 |
| 39. | Pennsylvania PA | L | 75,184,597 | 75,803,195 | 9,436,576 | 27,256,821 | 187,681,189 | 172,728 |
| 40. | Rhode Island RI | L | 10,639,780 | 4,507,769 | 246,927 | 401,897 | 15,796,373 | 1,415,146 |
| 41. | South Carolina SC | L | 27,638,780 | 18,647,800 | 9,977,588 | 1,397,159 | 57,661,327 | 718,404 |
| 42. | South Dakota SD | L | 7,098,388 | 1,439,705 | 718,399 | 31,638,128 | 40,894,620 | 1,830 |
| 43. | Tennessee TN | L | 55,947,521 | 6,060,275 | 9,253,465 | 29,987,174 | 101,248,435 | 474,276 |
| 44. | Texas TX | L | 242,351,845 | 37,409,685 | 34,194,868 | 113,352,713 | 427,309,111 | 4,140,399 |
| 45. | Utah UT | L | 27,532,551 | 10,332,776 | 3,251,823 | 41,281,869 | 82,399,019 | 470,770 |
| 46. | Vermont VT | L | 9,294,826 | 1,030,979 | 294,147 | | 10,619,952 | 491,273 |
| 47. | Virginia VA | L | 308,848,758 | 14,042,633 | 7,437,081 | 5,033,082 | 335,361,554 | 5,759,769 |
| 48. | Washington WA | L | 38,833,829 | 7,507,157 | 8,727,633 | 15,338,648 | 70,407,267 | 4,016,352 |
| 49. | West Virginia WV | L | 7,180,199 | 3,987,041 | 2,467,773 | 318,626 | 13,953,639 | 118,811 |
| 50. | Wisconsin WI | L | 136,186,007 | 10,452,640 | 2,169,172 | 65,734,735 | 214,542,554 | 8,877,590 |
| 51. | Wyoming WY | L | 29,570,518 | 945,642 | 436,570 | 29,924 | 30,982,654 | 5,038 |
| 52. | American Samoa AS | N | | | | | | |
| 53. | Guam GU | L | 46,842 | | 372,072 | | 418,914 | |
| 54. | Puerto Rico PR | L | 466,768 | | 68,268 | | 535,036 | 23,968 |
| 55. | U.S. Virgin Islands VI | L | 704 | | | | 704 | |
| 56. | Northern Mariana Islands MP | N | | | | | | |
| 57. | Canada CAN | N | 86,885 | | 3,273 | 1,326,431 | 1,416,589 | 2,695 |
| 58. | Aggregate other alien OT | XXX | 1,024,275 | 183,564 | 14,860 | 4,874 | 1,227,573 | 28,835 |
| 59. | Subtotal | XXX | 2,541,387,395 | 638,485,495 | 284,675,947 | 1,781,946,851 | 5,246,495,688 | 657,033,569 |
| 90. | Reporting entity contributions for employee benefits plans | XXX | | | | | | |
| 91. | Dividends or refunds applied to purchase paid-up additions and annuities | XXX | 29,534,142 | | | | 29,534,142 | |
| 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 | 3,780,736 | | 356,604 | | 4,137,340 | |
| 94. | Aggregate or other amounts not allocable by state | XXX | | | | | | |
| 95. | Totals (direct business) | XXX | 2,574,702,273 | 638,485,495 | 285,032,551 | 1,781,946,851 | 5,280,167,170 | 657,033,569 |
| 96. | Plus reinsurance assumed | XXX | 916,413,416 | | 52,529,141 | 131,010 | 969,073,567 | |
| 97 | Totals (all business) | XXX | 3,491,115,689 | 638,485,495 | 337,561,692 | 1,782,077,861 | 6,249,240,737 | 657,033,569 |
| 98. | Less reinsurance ceded | XXX | 1,148,542,236 | 51,088,018 | 23,133,718 | 1,500,738,941 | 2,723,502,913 | |
| 99. | Totals (all business) less reinsurance ceded | XXX | 2,342,573,453 | 587,397,477 | 314,427,974 | 281,338,920 | 3,525,737,824 | 657,033,569 |
| | DETAILS OF WRITE-INS | | | | | | | |
| 58001. | Other Alien | XXX | 1,024,275 | 183,564 | 14,860 | 4,874 | 1,227,573 | 28,835 |
| 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 | 1,024,275 | 183,564 | 14,860 | 4,874 | 1,227,573 | 28,835 |
| 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:

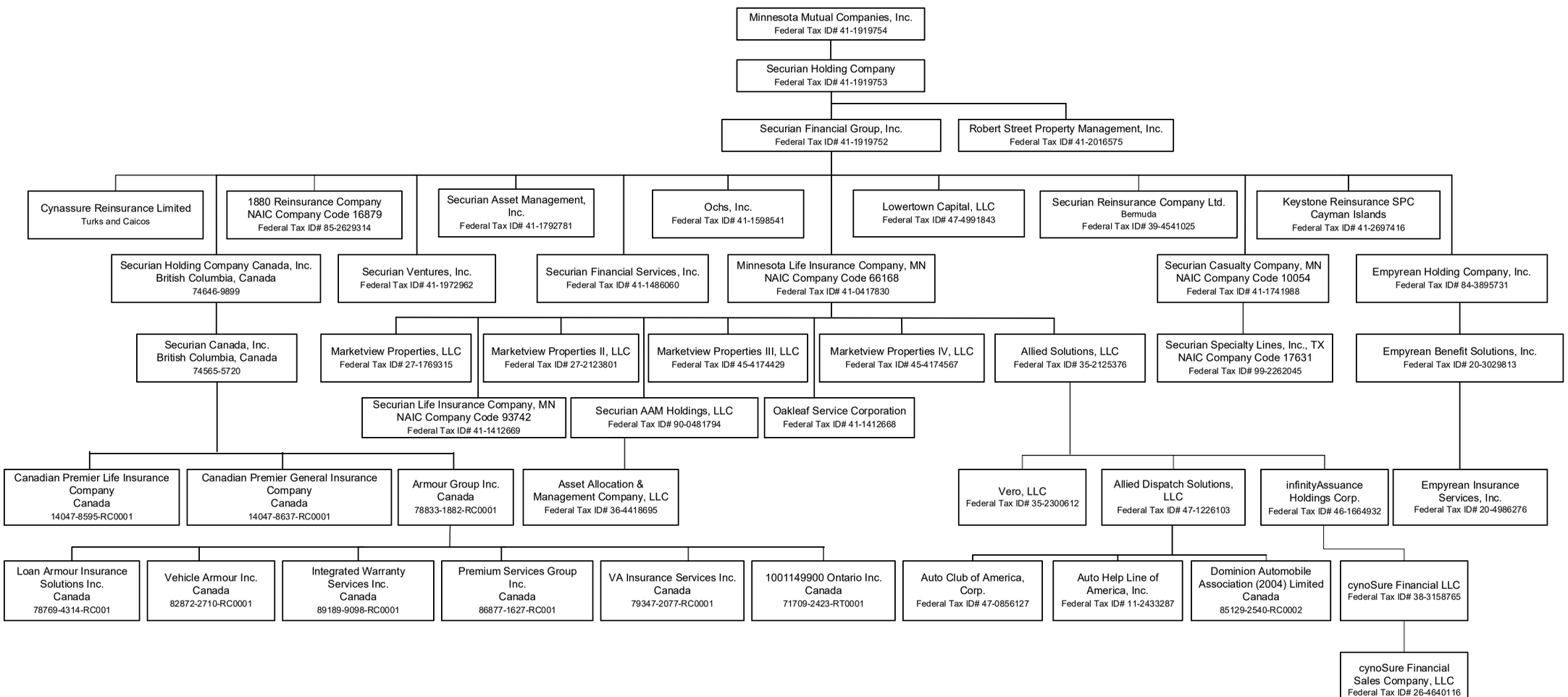
1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 53
2. R - Registered - Non-domiciled RRGs.....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
4. Q - Qualified - Qualified or accredited reinsurer.....
5. N - None of the 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<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | 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 | 2 |
| | | | 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 | 71.130 | POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC. | NO | 3 |
| | | | 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 | |
| | | | | | | | CYNASSURE REINSURANCE LIMITED | TCA | IA | SECURIAN FINANCIAL GROUP, INC. | Ownership | 100.000 | POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC. | NO | |
| | | | 38-3158765 | | | | CYNDSURE FINANCIAL LLC | DE | NIA | INFINITYASSURANCE HOLDINGS CORPORATION | Ownership | 100.000 | POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC. | NO | |
| | | | 26-4640116 | | | | CYNDSURE FINANCIAL SALES COMPANY, LLC | MI | NIA | CYNOSURE FINANCIAL LLC | Ownership | 100.000 | POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC. | NO | |
| | | | | | | | 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 | 99.890 | 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 | |
| | | | 46-1664932 | | | | INFINITYASSURANCE HOLDINGS CORPORATION | MI | NIA | ALLIED SOLUTIONS, LLC | 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 | |
| | | | 41-2697416 | | | | KEYSTONE REINSURANCE SPC | CYM | IA | SECURIAN FINANCIAL 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 | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | |
| | | | | | | | 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 | |
| | | | 39-4541025 | | | | SECURIAN REINSURANCE COMPANY, LTD | BMU | IA | SECURIAN FINANCIAL GROUP, INC. | 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 Interests are held by unrelated individuals. |
| 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. | N/A |
| | **AUGUST FILING** | |
| 9. | Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. | N/A |

Explanation:

1. 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.

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]

# OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

| | Current Statement Date | | | 4 |
|---|---|---|---|---|
| | 1<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) | December 31<br>Prior Year Net<br>Admitted Assets |
| 2504. Miscellaneous Receivables | | | | 2,553,934 |
| 2597. Summary of remaining write-ins for Line 25 from overflow page | | | | 2,553,934 |

Additional Write-ins for Summary of Operations Line 27

| | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| 2704. IMR Release | 97,420 | | |
| 2797. Summary of remaining write-ins for Line 27 from overflow page | 97,420 | | |

Additional Write-ins for Summary of Operations Line 53

| | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| 5304. Change in Surplus Notes | | (118,000,000) | (118,000,000) |
| 5397. Summary of remaining write-ins for Line 53 from overflow page | | (118,000,000) | (118,000,000) |

# SCHEDULE A - VERIFICATION

Real Estate

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 40,635,706 | 43,401,569 |
| 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 | 2,074,397 | 2,765,863 |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | 38,561,309 | 40,635,706 |
| 10. | Deduct total nonadmitted amounts | | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | 38,561,309 | 40,635,706 |

# SCHEDULE B - VERIFICATION

Mortgage Loans

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | 5,706,013,088 | 5,777,093,602 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 398,620,000 | 539,945,000 |
| | 2.2 Additional investment made after acquisition | | |
| 3. | Capitalized deferred interest and other | | |
| 4. | Accrual of discount | | |
| 5. | Unrealized valuation increase/(decrease) | | |
| 6. | Total gain (loss) on disposals | | |
| 7. | Deduct amounts received on disposals | 593,738,781 | 610,827,048 |
| 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 | 3,703,235 | 198,466 |
| 11. | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 5,507,191,072 | 5,706,013,088 |
| 12. | Total valuation allowance | | |
| 13. | Subtotal (Line 11 plus Line 12) | 5,507,191,072 | 5,706,013,088 |
| 14. | Deduct total nonadmitted amounts | | |
| 15. | Statement value at end of current period (Line 13 minus Line 14) | 5,507,191,072 | 5,706,013,088 |

# SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 1,646,307,541 | 1,600,296,767 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 35,795,474 | 145,193,114 |
| | 2.2 Additional investment made after acquisition | 79,035,706 | |
| 3. | Capitalized deferred interest and other | | |
| 4. | Accrual of discount | 29,340 | 29,476 |
| 5. | Unrealized valuation increase/(decrease) | 57,588,039 | 31,546,623 |
| 6. | Total gain (loss) on disposals | 46,674,243 | 48,101,187 |
| 7. | Deduct amounts received on disposals | 117,300,144 | 155,292,265 |
| 8. | Deduct amortization of premium, depreciation and proportional amortization | 15,930,878 | 9,838,295 |
| 9. | Total foreign exchange change in book/adjusted carrying value | | |
| 10. | Deduct current year's other than temporary impairment recognized | 6,363,011 | 13,729,066 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 1,725,836,310 | 1,646,307,541 |
| 12. | Deduct total nonadmitted amounts | 6,249,215 | 6,952,454 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 1,719,587,095 | 1,639,355,087 |

# SCHEDULE D - VERIFICATION

Bonds and Stocks

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 23,856,145,693 | 22,903,021,412 |
| 2. | Cost of bonds and stocks acquired | 3,912,523,640 | 4,499,536,250 |
| 3. | Accrual of discount | 23,713,049 | 31,094,185 |
| 4. | Unrealized valuation increase/(decrease) | 30,351,869 | 33,477,512 |
| 5. | Total gain (loss) on disposals | (5,476,490) | (3,884,574) |
| 6. | Deduct consideration for bonds and stocks disposed of | 2,757,411,868 | 3,606,622,768 |
| 7. | Deduct amortization of premium | 16,165,469 | 21,898,513 |
| 8. | Total foreign exchange change in book/adjusted carrying value | (25,306,252) | 25,367,592 |
| 9. | Deduct current year's other than temporary impairment recognized | | |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees | 1,230,943 | (3,945,403) |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 25,019,605,115 | 23,856,145,693 |
| 12. | Deduct total nonadmitted amounts | 10,153 | 10,153 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 25,019,594,962 | 23,856,135,540 |

# 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<br>Book/Adjusted Carrying Value Beginning of Current Quarter | 2<br>Acquisitions During Current Quarter | 3<br>Dispositions During Current Quarter | 4<br>Non-Trading Activity During Current Quarter | 5<br>Book/Adjusted Carrying Value End of First Quarter | 6<br>Book/Adjusted Carrying Value End of Second Quarter | 7<br>Book/Adjusted Carrying Value End of Third Quarter | 8<br>Book/Adjusted Carrying Value December 31 Prior Year |
|---|---|---|---|---|---|---|---|---|---|
| | ISSUER CREDIT OBLIGATIONS (ICO) | | | | | | | | |
| 1. | NAIC 1 (a) | 8,852,524,782 | 666,216,234 | 377,922,491 | 2,207,836 | 8,693,876,406 | 8,852,524,782 | 9,143,026,361 | 8,535,444,054 |
| 2. | NAIC 2 (a) | 9,069,481,378 | 446,542,774 | 409,983,322 | (14,710,274) | 9,164,758,892 | 9,069,481,378 | 9,091,330,556 | 9,020,654,090 |
| 3. | NAIC 3 (a) | 378,635,825 | 5,973,410 | 48,240,213 | 7,774,651 | 383,180,804 | 378,635,825 | 344,143,673 | 395,649,533 |
| 4. | NAIC 4 (a) | 5,183,186 | | 201,859 | 2,277,807 | 19,749,922 | 5,183,186 | 7,259,134 | 17,959,228 |
| 5. | NAIC 5 (a) | 9,817,257 | 29,117 | | (4,183) | 14,715,657 | 9,817,257 | 9,842,191 | 14,685,905 |
| 6. | NAIC 6 (a) | | | | | | | | |
| 7. | Total ICO | 18,315,642,428 | 1,118,761,535 | 836,347,885 | (2,454,163) | 18,276,281,681 | 18,315,642,428 | 18,595,601,915 | 17,984,392,809 |
| | ASSET-BACKED SECURITIES (ABS) | | | | | | | | |
| 8. | NAIC 1 | 5,035,152,423 | 359,000,508 | 292,309,786 | 808,030 | 4,940,387,248 | 5,035,152,423 | 5,102,651,175 | 4,737,314,852 |
| 9. | NAIC 2 | 120,831,539 | 19,391 | 4,165,775 | (658,069) | 72,025,771 | 120,831,539 | 116,027,086 | 82,797,079 |
| 10. | NAIC 3 | 965,414 | 8,318 | 4,916 | 605 | 38,989,471 | 965,414 | 969,421 | 559,535 |
| 11. | NAIC 4 | | | | | | | | |
| 12. | NAIC 5 | | | | | | | | |
| 13. | NAIC 6 | 284 | | 5,475 | 5,475 | 284 | 284 | 284 | 284 |
| 14. | Total ABS | 5,156,949,660 | 359,028,217 | 296,485,952 | 156,041 | 5,051,402,774 | 5,156,949,660 | 5,219,647,966 | 4,820,671,750 |
| | PREFERRED STOCK | | | | | | | | |
| 15. | NAIC 1 | 78,025,000 | | 5,575,000 | | 78,025,000 | 78,025,000 | 72,450,000 | 78,025,000 |
| 16. | NAIC 2 | 12,015,827 | | | (1,610) | 11,924,478 | 12,015,827 | 12,014,217 | 12,030,928 |
| 17. | NAIC 3 | | | | | | | | |
| 18. | NAIC 4 | | | | | | | | |
| 19. | NAIC 5 | 1,637,047 | 118,820 | | 774 | 1,579,886 | 1,637,047 | 1,756,641 | 1,579,165 |
| 20. | NAIC 6 | | | | | | | | |
| 21. | Total Preferred Stock | 91,677,874 | 118,820 | 5,575,000 | (836) | 91,529,364 | 91,677,874 | 86,220,858 | 91,635,093 |
| 22. | Total ICO, ABS & Preferred Stock | 23,564,269,962 | 1,477,908,572 | 1,138,408,837 | (2,298,958) | 23,419,213,819 | 23,564,269,962 | 23,901,470,739 | 22,896,699,652 |

(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 $ ; NAIC 2 $ 4,978,262 ; NAIC 3 $ NAIC 4 $ ; NAIC 5 $ ; NAIC 6 $

# SCHEDULE DA - PART 1

Short-Term Investments

| | 1<br>Book/Adjusted Carrying Value | 2<br>Par Value | 3<br>Actual Cost | 4<br>Interest Collected Year-to-Date | 5<br>Paid for Accrued Interest Year-to-Date |
|---|---|---|---|---|---|
| 7709999999 Totals | 4,978,262 | XXX | 4,968,998 | | 21,667 |

# SCHEDULE DA - VERIFICATION

Short-Term Investments

| | | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | |
| 2. | Cost of short-term investments acquired | 74,144,097 | |
| 3. | Accrual of discount | 834,165 | |
| 4. | Unrealized valuation increase/(decrease) | | |
| 5. | Total gain (loss) on disposals | | |
| 6. | Deduct consideration received on disposals | 70,000,000 | |
| 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) | 4,978,262 | |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 4,978,262 | |

# 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) | 622,708,703 |
| 2. | Cost paid/(consideration received) on additions | 408,090,334 |
| 3. | Unrealized valuation increase/(decrease) | 5,795,093 |
| 4. | SSAP No. 108 adjustments | |
| 5. | Total gain (loss) on termination recognized | 177,173,472 |
| 6. | Considerations received/(paid) on terminations | 533,734,269 |
| 7. | Amortization | |
| 8. | Adjustment to the book/adjusted carrying value of hedged item | |
| 9. | Total foreign exchange change in book/adjusted carrying value | 29,914,850 |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9) | 709,948,183 |
| 11. | Deduct nonadmitted assets | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 709,948,183 |

# 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 | 5,500,695 | | | |
| | 3.14 Section 1, Column 18, prior year | (689,931) | 6,190,627 | 6,190,627 | |
| 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 | 5,500,695 | | | |
| | 3.24 Section 1, Column 19, prior year plus | (689,931) | | | |
| | 3.25 SSAP No. 108 adjustments | | 6,190,627 | 6,190,627 | |
| 3.3 | Subtotal (Line 3.1 minus Line 3.2) | | | | |
| 4.1 | Cumulative variation margin on terminated contracts during the year | 36,826,524 | | | |
| 4.2 | Less: | | | | |
| | 4.21 Amount used to adjust basis of hedged item | | | | |
| | 4.22 Amount recognized | 36,826,524 | | | |
| | 4.23 SSAP No. 108 adjustments | | 36,826,524 | | |
| 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 | 709,948,184 | |
| 2. | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance | | |
| 3. | Total (Line 1 plus Line 2) | | 709,948,184 |
| 4. | Part D, Section 1, Column 6 | 1,423,779,998 | |
| 5. | Part D, Section 1, Column 7 | (713,831,814) | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | | |

| | | Fair Value Check | |
|---|---|---|---|
| 7. | Part A, Section 1, Column 16 | 699,785,573 | |
| 8. | Part B, Section 1, Column 13 | | |
| 9. | Total (Line 7 plus Line 8) | | 699,785,573 |
| 10. | Part D, Section 1, Column 9 | 1,426,226,165 | |
| 11. | Part D, Section 1, Column 10 | (726,440,592) | |
| 12 | Total (Line 9 minus Line 10 minus Line 11) | | |

| | | Potential Exposure Check | |
|---|---|---|---|
| 13. | Part A, Section 1, Column 21 | 16,084,108 | |
| 14. | Part B, Section 1, Column 20 | 56,943,347 | |
| 15. | Part D, Section 1, Column 12 | 73,027,455 | |
| 16. | Total (Line 13 plus Line 14 minus Line 15) | | |

# SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

| | | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 385,651,776 | 422,667,301 |
| 2. | Cost of cash equivalents acquired | 5,155,198,398 | 6,371,965,811 |
| 3. | Accrual of discount | 933,351 | 1,134,834 |
| 4. | Unrealized valuation increase/(decrease) | | |
| 5. | Total gain (loss) on disposals | | |
| 6. | Deduct consideration received on disposals | 5,302,058,089 | 6,410,116,170 |
| 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) | 239,725,436 | 385,651,776 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 239,725,436 | 385,651,776 |

# 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 |
| | | | | | | | | |
| | | | | | | | | |
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| | | | | | | | | |
| 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 | 09/30/2025 | Direct | | | | | | | | | | | | | | 6,022,370 | 11,147,701 |
| Minnesota Life Center 401 Building | Saint Paul | MN | 09/30/2025 | Direct | | | | 2,074,397 | | | (2,074,397) | | | | | | | 11,892,525 | 21,296,534 |
| 0299999. Property transferred | | | | | | | | 2,074,397 | | | (2,074,397) | | | | | | | 17,914,895 | 32,444,235 |
| | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | |
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| | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | |
| 0399999 - Totals | | | | | | | | 2,074,397 | | | (2,074,397) | | | | | | | 17,914,895 | 32,444,235 |

# 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 |
| 3179 | Chula Vista | CA | | 07/01/2026 | 5.970 | 12,000,000 | | 62,900,000 |
| 3176 | Rockville | NY | | 07/10/2026 | 5.699 | 7,000,000 | | 16,250,000 |
| 3183 | Winston Salem | NC | | 07/16/2026 | 5.907 | 12,500,000 | | 29,100,000 |
| 3184 | White Plains | NY | | 07/21/2026 | 6.376 | 13,000,000 | | 22,100,000 |
| 3189 | Garden City | NY | | 08/03/2026 | 6.031 | 3,900,000 | | 9,700,000 |
| B02036 | Addison | TX | | 08/05/2026 | 6.187 | 3,250,000 | | 9,928,064 |
| 3182 | Wooster | OH | | 08/07/2026 | 6.346 | 6,500,000 | | 17,000,000 |
| 3188 | Buffalo | NY | | 08/20/2026 | 5.799 | 3,000,000 | | 6,635,000 |
| 3193 | Nottingham | MD | | 09/01/2026 | 6.510 | 2,750,000 | | 19,300,000 |
| 3196 | Dupont | WA | | 09/01/2026 | 5.680 | 12,000,000 | | 23,000,000 |
| 3191 | Philadelphia | PA | | 09/18/2026 | 6.260 | 5,000,000 | | 10,600,000 |
| 3197 | Glen Burnie | MD | | 09/22/2026 | 6.179 | 24,000,000 | | 37,500,000 |
| 3192 | Huntington Beach | CA | | 09/23/2026 | 6.102 | 26,500,000 | | 49,700,000 |
| 3200 | Vernon Hills | IL | | 09/24/2026 | 6.090 | 5,000,000 | | 10,450,000 |
| 3204 | Portland | OR | | 09/24/2026 | 5.874 | 5,000,000 | | 10,020,000 |
| 3195 | San Diego | CA | | 09/25/2026 | 6.106 | 4,450,000 | | 11,200,000 |
| 3201 | Beaverton | OR | | 09/30/2026 | 5.854 | 4,800,000 | | 8,600,000 |
| 0599999. Mortgages in good standing - commercial mortgages-all other | | | | | | 150,650,000 | | 353,983,064 |
| 0899999. Total mortgages in good standing | | | | | | 150,650,000 | | 353,983,064 |
| 1699999. Total - restructured mortgages | | | | | | | | |
| 2499999. Total - mortgages with overdue interest over 90 days | | | | | | | | |
| 3299999. Total - mortgages in the process of foreclosure | | | | | | | | |
| 3399999 - Totals | | | | | | 150,650,000 | | 353,983,064 |

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 | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | | | |
| 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 | Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 1655 | Kent | WA | | 06/15/2011 | 07/01/2026 | 226,474 | | | | | | | 32,793 | 32,793 | | | |
| 2065 | Chardon | OH | | 08/11/2016 | 09/01/2026 | 2,246,045 | | | | | | | 2,170,489 | 2,170,489 | | | |
| 2069 | Chula Vista | CA | | 06/06/2016 | 07/01/2026 | 14,620,001 | | | | | | | 14,280,619 | 14,280,619 | | | |
| 2071 | Huntington | CA | | 07/07/2016 | 09/25/2026 | 18,494,494 | | | | | | | 18,048,231 | 18,048,231 | | | |
| 2075 | Middle River | MD | | 06/29/2016 | 07/01/2026 | 1,465,220 | | | | | | | 1,430,873 | 1,430,873 | | | |
| 2076 | Buffalo | NY | | 06/28/2016 | 08/21/2026 | 1,882,700 | | | | | | | 1,842,588 | 1,842,588 | | | |
| 2082 | Minneapolis | MN | | 08/15/2016 | 09/01/2026 | 5,821,856 | | | | | | | 5,646,171 | 5,646,171 | | | |
| 2085 | San Antonio | TX | | 08/19/2016 | 08/31/2026 | 2,887,024 | | | | | | | 2,798,366 | 2,798,366 | | | |
| 2091 | Covington | KY | | 08/19/2016 | 08/11/2026 | 2,069,231 | | | | | | | 2,005,422 | 2,005,422 | | | |
| 2092 | Elktown | MD | | 09/23/2016 | 09/24/2026 | 3,923,700 | | | | | | | 3,787,640 | 3,787,640 | | | |
| 2093 | Peoria | AZ | | 08/04/2016 | 09/29/2026 | 1,495,399 | | | | | | | 1,444,926 | 1,444,926 | | | |
| 2098 | Catonsville | MD | | 08/05/2016 | 09/01/2026 | 11,119,389 | | | | | | | 10,862,408 | 10,862,408 | | | |
| 2101 | Vernon Hills | IL | | 08/25/2016 | 09/25/2026 | 2,886,690 | | | | | | | 2,780,610 | 2,780,610 | | | |
| 2103 | Ontario | CA | | 09/01/2016 | 08/17/2026 | 1,369,561 | | | | | | | 1,298,726 | 1,298,726 | | | |
| 2132 | Houston | TX | | 12/07/2016 | 09/02/2026 | 6,217,244 | | | | | | | 6,019,401 | 6,019,401 | | | |
| 2153 | Independence | OH | | 02/03/2017 | 09/30/2026 | 2,970,628 | | | | | | | 2,890,199 | 2,890,199 | | | |

# 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 | | | | | | | | | | | | |
| 2303 | Omaha | NE | | 07/02/2018 | 07/10/2026 | 7,281,010 | | | | | | | 7,119,249 | 7,119,249 | | | |
| 2419 | Hanover | MD | | 05/31/2019 | 08/07/2026 | 5,078,762 | | | | | | | 4,957,037 | 4,957,037 | | | |
| 2447 | Aurora | CO | | 08/20/2019 | 09/01/2026 | 9,500,000 | | | | | | | 9,500,000 | 9,500,000 | | | |
| 2448 | Medley | FL | | 08/19/2019 | 09/01/2026 | 12,125,000 | | | | | | | 12,125,000 | 12,125,000 | | | |
| 2452 | Independence | OH | | 07/30/2019 | 07/24/2026 | 2,136,045 | | | | | | | 2,013,734 | 2,013,734 | | | |
| 2480 | Seattle | WA | | 09/30/2019 | 07/16/2026 | 3,125,145 | | | | | | | 3,078,439 | 3,078,439 | | | |
| 2482 | Glen Burnie | MD | | 10/30/2019 | 09/24/2026 | 7,784,068 | | | | | | | 7,563,204 | 7,563,204 | | | |
| 2591 | Orlinda | TN | | 09/30/2020 | 08/07/2026 | 820,162 | | | | | | | 713,972 | 713,972 | | | |
| 2607 | Linthicum Heights | MD | | 10/14/2020 | 07/17/2026 | 4,390,501 | | | | | | | 4,323,284 | 4,323,284 | | | |
| 2697 | Waukesha | WI | | 07/22/2021 | 07/06/2026 | 8,388,144 | | | | | | | 8,129,421 | 8,129,421 | | | |
| 2705 | Houston | TX | | 07/28/2021 | 07/10/2026 | 2,644,312 | | | | | | | 2,592,310 | 2,592,310 | | | |
| 2706 | Philadelphia | PA | | 08/06/2021 | 09/21/2026 | 2,144,008 | | | | | | | 2,107,005 | 2,107,005 | | | |
| 2764 | Downers Grove | IL | | 01/28/2022 | 09/21/2026 | 5,744,258 | | | | | | | 5,628,800 | 5,628,800 | | | |
| 2765 | Mokena | IL | | 01/28/2022 | 09/21/2026 | 4,057,452 | | | | | | | 3,975,898 | 3,975,898 | | | |
| 2801 | San Dimas | CA | | 05/19/2022 | 08/06/2026 | 4,000,000 | | | | | | | 4,000,000 | 4,000,000 | | | |
| 2870 | Coconut Creek | FL | | 06/27/2023 | 07/28/2026 | 3,872,918 | | | | | | | 3,839,458 | 3,839,458 | | | |
| 2884 | Westwood | NJ | | 08/03/2023 | 09/01/2026 | 21,860,031 | | | | | | | 21,653,111 | 21,653,111 | | | |
| 2886 | Cincinnati | OH | | 06/23/2023 | 08/25/2026 | 6,420,069 | | | | | | | 6,355,442 | 6,355,442 | | | |
| 2937 | Coconut Creek | FL | | 12/14/2023 | 07/28/2026 | 8,803,116 | | | | | | | 8,738,136 | 8,738,136 | | | |
| 2988 | Madison | WI | | 08/01/2024 | 09/02/2026 | 10,200,000 | | | | | | | 10,200,000 | 10,200,000 | | | |
| A02071 | Huntington | CA | | 03/31/2023 | 09/25/2026 | 2,904,659 | | | | | | | 2,874,763 | 2,874,763 | | | |
| 0199999. Mortgages closed by repayment | | | | | | 212,975,316 | | | | | | | 208,827,725 | 208,827,725 | | | |
| 1497 | Philadelphia | PA | | 01/17/2007 | | 197,316 | | | | | | | | 42,384 | | | |
| 1509 | Bolingbrook | IL | | 07/06/2007 | | 759,596 | | | | | | | | 92,897 | | | |
| 1510 | Lincolnton | NC | | 05/22/2007 | | 2,736,807 | | | | | | | | 90,026 | | | |
| 1553 | San Mateo | CA | | 07/29/2008 | | 960,770 | | | | | | | | 86,147 | | | |
| 1596 | Vancouver | WA | | 12/17/2009 | | 797,300 | | | | | | | | 44,555 | | | |
| 1609 | San Jose | CA | | 07/01/2010 | | 1,113,291 | | | | | | | | 54,846 | | | |
| 1629 | San Diego | CA | | 03/01/2011 | | 1,838,377 | | | | | | | | 78,794 | | | |
| 1635 | Stockton | CA | | 05/16/2011 | | 713,285 | | | | | | | | 28,907 | | | |
| 1660 | San Jose | CA | | 12/01/2011 | | 720,632 | | | | | | | | 181,397 | | | |
| 1666 | North Canton | OH | | 08/22/2011 | | 1,607,649 | | | | | | | | 61,804 | | | |
| 1668 | Santa Fe | NM | | 10/19/2011 | | 7,272,989 | | | | | | | | 269,128 | | | |
| 1694 | West Jefferson | NC | | 05/03/2012 | | 1,017,989 | | | | | | | | 52,041 | | | |
| 1698 | Minnetonka | MN | | 04/11/2012 | | 686,878 | | | | | | | | 23,169 | | | |
| 1703 | Midvale | UT | | 05/30/2012 | | 877,430 | | | | | | | | 29,475 | | | |
| 1724 | Tallahassee | FL | | 09/17/2012 | | 658,413 | | | | | | | | 74,429 | | | |
| 1729 | Santa Fe | NM | | 08/16/2012 | | 929,620 | | | | | | | | 29,431 | | | |
| 1731 | Charleston | SC | | 10/23/2012 | | 835,578 | | | | | | | | 50,170 | | | |
| 1733 | East Moline | IL | | 10/17/2012 | | 1,144,558 | | | | | | | | 147,281 | | | |
| 1734 | Topeka | KS | | 10/25/2012 | | 3,706,325 | | | | | | | | 113,738 | | | |
| 1736 | Monrovia | CA | | 11/20/2012 | | 599,183 | | | | | | | | 73,879 | | | |
| 1739 | Seattle | WA | | 10/30/2012 | | 483,448 | | | | | | | | 62,263 | | | |
| 1740 | Kirkland | WA | | 11/05/2012 | | 621,217 | | | | | | | | 76,552 | | | |
| 1741 | Woodburn | OR | | 12/20/2012 | | 1,892,597 | | | | | | | | 35,191 | | | |
| 1742 | Eugene | OR | | 12/20/2012 | | 1,821,727 | | | | | | | | 41,620 | | | |
| 1743 | Indio | CA | | 12/20/2012 | | 1,336,406 | | | | | | | | 38,379 | | | |
| 1744 | Carrollton | TX | | 12/20/2012 | | 1,234,078 | | | | | | | | 38,389 | | | |
| 1745 | Minneapolis | MN | | 11/29/2012 | | 1,473,015 | | | | | | | | 46,608 | | | |
| 1746 | Burnsville | MN | | 11/29/2012 | | 1,537,640 | | | | | | | | 48,653 | | | |
| 1747 | Denver | CO | | 12/27/2012 | | 2,095,504 | | | | | | | | 35,097 | | | |

# 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 | | | | | |
| 1748 | San Antonio | TX | | 12/21/2012 | | 2,322,965 | | | | | | | | 67,307 | | | |
| 1759 | Culver City | CA | | 04/08/2013 | | 4,694,640 | | | | | | | | 134,538 | | | |
| 1760 | New Hope | MN | | 03/27/2013 | | 243,224 | | | | | | | | 25,550 | | | |
| 1762 | Pearland | TX | | 04/23/2013 | | 620,951 | | | | | | | | 62,639 | | | |
| 1770 | St. Louis Park | MN | | 05/28/2013 | | 495,468 | | | | | | | | 48,306 | | | |
| 1771 | St. Louis Park | MN | | 09/03/2013 | | 2,215,945 | | | | | | | | 61,394 | | | |
| 1773 | San Jose | CA | | 06/03/2013 | | 1,022,296 | | | | | | | | 96,290 | | | |
| 1774 | Carol Stream | IL | | 05/16/2013 | | 800,219 | | | | | | | | 68,151 | | | |
| 1775 | Pacifica | CA | | 05/01/2013 | | 775,747 | | | | | | | | 78,372 | | | |
| 1778 | Tacoma | WA | | 06/13/2013 | | 4,970,974 | | | | | | | | 135,976 | | | |
| 1788 | Houston | TX | | 06/03/2013 | | 1,271,921 | | | | | | | | 119,679 | | | |
| 1798 | Cleveland | OH | | 10/03/2013 | | 6,340,331 | | | | | | | | 94,625 | | | |
| 1807 | El Paso | TX | | 10/24/2013 | | 816,543 | | | | | | | | 60,217 | | | |
| 1812 | Totowa | NJ | | 09/26/2013 | | 3,014,300 | | | | | | | | 42,345 | | | |
| 1823 | Keizer | OR | | 12/03/2013 | | 1,645,612 | | | | | | | | 41,382 | | | |
| 1825 | Kingwood | TX | | 01/22/2014 | | 3,990,141 | | | | | | | | 101,778 | | | |
| 1830 | Millbrae | CA | | 12/16/2013 | | 3,483,767 | | | | | | | | 67,547 | | | |
| 1831 | Asheville | NC | | 05/29/2014 | | 5,443,480 | | | | | | | | 133,136 | | | |
| 1836 | Garfield Heights | OH | | 01/30/2014 | | 4,773,773 | | | | | | | | 115,168 | | | |
| 1853 | Victor | NY | | 07/01/2014 | | 1,394,449 | | | | | | | | 33,237 | | | |
| 1857 | Totowa | NJ | | 05/20/2014 | | 1,396,775 | | | | | | | | 18,132 | | | |
| 1859 | Silver Spring | MD | | 04/01/2014 | | 5,174,012 | | | | | | | | 131,374 | | | |
| 1860 | Silver Spring | MD | | 04/01/2014 | | 633,552 | | | | | | | | 16,087 | | | |
| 1861 | Silver Spring | MD | | 04/01/2014 | | 3,801,315 | | | | | | | | 96,520 | | | |
| 1864 | Frisco | TX | | 04/29/2014 | | 3,785,179 | | | | | | | | 50,657 | | | |
| 1870 | Lincoln | NE | | 09/10/2014 | | 9,089,062 | | | | | | | | 214,927 | | | |
| 1872 | Akron | OH | | 07/15/2014 | | 2,126,389 | | | | | | | | 52,653 | | | |
| 1878 | Woodbridge | VA | | 09/09/2014 | | 2,320,694 | | | | | | | | 32,167 | | | |
| 1892 | Edwardsville | IL | | 09/25/2014 | | 7,516,651 | | | | | | | | 101,354 | | | |
| 1893 | Ladue | MO | | 10/02/2014 | | 4,994,110 | | | | | | | | 67,208 | | | |
| 1899 | Rochester | NY | | 10/07/2014 | | 1,441,633 | | | | | | | | 87,231 | | | |
| 1920 | Greenfield | WI | | 12/15/2014 | | 2,103,463 | | | | | | | | 121,566 | | | |
| 1921 | Lewis Center | OH | | 02/12/2015 | | 2,068,144 | | | | | | | | 113,664 | | | |
| 1925 | Santee | CA | | 04/01/2015 | | 1,810,786 | | | | | | | | 41,019 | | | |
| 1934 | Mountlake Terrace | WA | | 12/17/2014 | | 3,513,497 | | | | | | | | 82,215 | | | |
| 1936 | Sylmar | CA | | 02/05/2015 | | 2,463,838 | | | | | | | | 33,134 | | | |
| 1939 | Brecksville | OH | | 04/06/2015 | | 961,063 | | | | | | | | 20,106 | | | |
| 1940 | Poland | OH | | 02/26/2015 | | 1,943,523 | | | | | | | | 43,726 | | | |
| 1941 | West Allis | WI | | 02/17/2015 | | 468,723 | | | | | | | | 25,853 | | | |
| 1943 | Pasadena | TX | | 03/26/2015 | | 4,127,169 | | | | | | | | 92,926 | | | |
| 1954 | Abingdon | MD | | 04/10/2015 | | 11,262,611 | | | | | | | | 97,752 | | | |
| 1957 | Frisco | TX | | 05/18/2015 | | 1,895,584 | | | | | | | | 42,018 | | | |
| 1961 | Mauldin | SC | | 05/19/2015 | | 3,315,218 | | | | | | | | 43,045 | | | |
| 1963 | Annapolis | MD | | 06/17/2015 | | 3,158,477 | | | | | | | | 70,491 | | | |
| 1968 | San Antonio | TX | | 05/27/2015 | | 1,147,870 | | | | | | | | 25,467 | | | |
| 1969 | Issaquah | WA | | 06/10/2015 | | 1,838,199 | | | | | | | | 40,626 | | | |
| 1974 | Grapevine | TX | | 06/11/2015 | | 1,802,490 | | | | | | | | 39,326 | | | |
| 1991 | Macedonia | OH | | 07/23/2015 | | 1,974,510 | | | | | | | | 43,015 | | | |
| 2001 | Clearwater | FL | | 09/03/2015 | | 13,010,222 | | | | | | | | 139,057 | | | |
| 2005 | Chicago | IL | | 09/09/2015 | | 1,434,007 | | | | | | | | 17,689 | | | |
| 2007 | Athens | GA | | 10/01/2015 | | 1,517,749 | | | | | | | | 31,273 | | | |

# 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 | | | | | | | | | | | | |
| 2009 | Ventura | CA | | 12/09/2015 | | 2,040,177 | | | | | | | | 40,815 | | | |
| 2011 | Boca Raton | FL | | 11/19/2015 | | 1,401,830 | | | | | | | | 28,607 | | | |
| 2013 | Kingsport | TN | | 12/09/2015 | | 2,254,628 | | | | | | | | 52,208 | | | |
| 2015 | Winona | MN | | 12/16/2015 | | 4,806,936 | | | | | | | | 96,859 | | | |
| 2016 | Cedarburg | WI | | 12/16/2015 | | 2,328,662 | | | | | | | | 47,102 | | | |
| 2017 | Clifton | NJ | | 12/03/2015 | | 3,783,611 | | | | | | | | 20,112 | | | |
| 2018 | Rockaway | NJ | | 12/03/2015 | | 5,202,465 | | | | | | | | 27,654 | | | |
| 2019 | Cincinnati | OH | | 12/15/2015 | | 1,213,744 | | | | | | | | 24,844 | | | |
| 2021 | Milwaukee | WI | | 12/16/2015 | | 3,064,030 | | | | | | | | 61,976 | | | |
| 2027 | Peoria | AZ | | 12/14/2015 | | 2,136,208 | | | | | | | | 41,537 | | | |
| 2029 | Dallas | TX | | 02/04/2016 | | 6,641,210 | | | | | | | | 77,692 | | | |
| 2030 | Littleton | CO | | 01/20/2016 | | 5,916,563 | | | | | | | | 69,228 | | | |
| 2031 | Tustin | CA | | 02/18/2016 | | 647,794 | | | | | | | | 28,487 | | | |
| 2036 | Addison | TX | | 01/21/2016 | | 5,022,988 | | | | | | | | 101,443 | | | |
| 2037 | Wareham | MA | | 02/16/2016 | | 3,919,584 | | | | | | | | 45,370 | | | |
| 2040 | Madison | WI | | 02/25/2016 | | 1,414,949 | | | | | | | | 44,891 | | | |
| 2041 | Santa Clara | CA | | 04/01/2016 | | 970,482 | | | | | | | | 42,038 | | | |
| 2043 | Mukilteo | WA | | 03/24/2016 | | 5,773,677 | | | | | | | | 98,938 | | | |
| 2046 | Freedom | PA | | 04/12/2016 | | 3,567,545 | | | | | | | | 41,916 | | | |
| 2047 | Jackson Township | OH | | 04/12/2016 | | 4,100,576 | | | | | | | | 46,674 | | | |
| 2048 | Erie | PA | | 08/11/2016 | | 3,523,139 | | | | | | | | 38,751 | | | |
| 2050 | Coeur d'Alene | ID | | 05/11/2016 | | 3,800,501 | | | | | | | | 72,984 | | | |
| 2062 | Green | OH | | 05/04/2016 | | 9,052,101 | | | | | | | | 177,256 | | | |
| 2065 | Chardon | OH | | 08/11/2016 | | 2,246,045 | | | | | | | | 25,461 | | | |
| 2071 | Huntington | CA | | 07/07/2016 | | 18,494,494 | | | | | | | | 150,108 | | | |
| 2072 | New Hope | MN | | 06/01/2016 | | 1,119,049 | | | | | | | | 12,821 | | | |
| 2073 | Macon | GA | | 09/01/2016 | | 1,514,337 | | | | | | | | 59,769 | | | |
| 2076 | Buffalo | NY | | 06/28/2016 | | 1,882,700 | | | | | | | | 10,127 | | | |
| 2079 | Pasadena | CA | | 09/08/2016 | | 1,583,269 | | | | | | | | 30,281 | | | |
| 2080 | Pembroke Pines | FL | | 08/22/2016 | | 2,299,334 | | | | | | | | 86,699 | | | |
| 2081 | Lauderhill | FL | | 08/22/2016 | | 1,266,981 | | | | | | | | 47,773 | | | |
| 2083 | Brookfield | WI | | 10/12/2016 | | 5,843,542 | | | | | | | | 107,761 | | | |
| 2084 | Broadview Heights | OH | | 11/10/2016 | | 3,928,952 | | | | | | | | 46,640 | | | |
| 2085 | San Antonio | TX | | 08/19/2016 | | 2,887,024 | | | | | | | | 22,388 | | | |
| 2086 | Hyattsville | MD | | 08/30/2016 | | 2,620,093 | | | | | | | | 49,408 | | | |
| 2088 | Hillsboro | OR | | 12/19/2016 | | 1,481,034 | | | | | | | | 52,512 | | | |
| 2091 | Covington | KY | | 08/19/2016 | | 2,069,231 | | | | | | | | 16,111 | | | |
| 2092 | Elktown | MD | | 09/23/2016 | | 3,923,700 | | | | | | | | 45,799 | | | |
| 2093 | Peoria | AZ | | 08/04/2016 | | 1,495,399 | | | | | | | | 17,007 | | | |
| 2094 | Buffalo | NY | | 10/13/2016 | | 2,455,170 | | | | | | | | 23,288 | | | |
| 2095 | Beachwood | OH | | 11/03/2016 | | 3,722,642 | | | | | | | | 36,089 | | | |
| 2096 | Plymouth | MN | | 11/11/2016 | | 4,627,881 | | | | | | | | 54,228 | | | |
| 2100 | Williamsville | NY | | 12/12/2016 | | 12,442,456 | | | | | | | | 104,299 | | | |
| 2101 | Vernon Hills | IL | | 08/25/2016 | | 2,886,690 | | | | | | | | 35,653 | | | |
| 2103 | Ontario | CA | | 09/01/2016 | | 1,369,561 | | | | | | | | 17,863 | | | |
| 2107 | Blue Springs | MO | | 10/11/2016 | | 1,838,933 | | | | | | | | 33,279 | | | |
| 2108 | Akron | OH | | 10/19/2016 | | 15,981,589 | | | | | | | | 181,481 | | | |
| 2109 | Akron | OH | | 10/19/2016 | | 2,820,280 | | | | | | | | 32,026 | | | |
| 2110 | North Olmsted | OH | | 09/29/2016 | | 4,735,923 | | | | | | | | 53,706 | | | |
| 2111 | Chula Vista | CA | | 09/29/2016 | | 8,836,117 | | | | | | | | 142,451 | | | |
| 2115 | Wallingford | CT | | 09/01/2016 | | 1,256,745 | | | | | | | | 14,691 | | | |

# 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 | | | | | | | | | | | | |
| 2116 | Independence | OH | | 10/12/2016 | | 2,503,960 | | | | | | | | 48,637 | | | |
| 2117 | Pleasanton | CA | | 10/14/2016 | | 7,934,744 | | | | | | | | 94,914 | | | |
| 2118 | St. Louis | MO | | 11/14/2016 | | 6,049,068 | | | | | | | | 70,121 | | | |
| 2119 | Troy | MI | | 03/30/2017 | | 2,054,943 | | | | | | | | 22,675 | | | |
| 2120 | Depew | NY | | 11/17/2016 | | 1,619,597 | | | | | | | | 62,071 | | | |
| 2122 | Denver | CO | | 11/22/2016 | | 2,692,419 | | | | | | | | 30,785 | | | |
| 2123 | Austin | TX | | 12/07/2016 | | 8,844,737 | | | | | | | | 87,760 | | | |
| 2124 | Gilbert | AZ | | 11/08/2016 | | 2,961,418 | | | | | | | | 35,074 | | | |
| 2128 | Pleasanton | CA | | 11/14/2016 | | 2,071,191 | | | | | | | | 24,329 | | | |
| 2131 | Sarasota | FL | | 12/15/2016 | | 376,168 | | | | | | | | 87,049 | | | |
| 2132 | Houston | TX | | 12/07/2016 | | 6,217,244 | | | | | | | | 66,564 | | | |
| 2138 | White Marsh | MD | | 01/12/2017 | | 1,866,472 | | | | | | | | 21,536 | | | |
| 2139 | Indianapolis | IN | | 01/30/2017 | | 4,815,440 | | | | | | | | 39,655 | | | |
| 2140 | Tukwila | WA | | 04/06/2017 | | 1,471,620 | | | | | | | | 52,418 | | | |
| 2141 | Spring | TX | | 01/18/2017 | | 1,507,545 | | | | | | | | 52,440 | | | |
| 2142 | Methuen | MA | | 07/06/2017 | | 7,449,852 | | | | | | | | 77,312 | | | |
| 2143 | Akron | OH | | 02/06/2017 | | 3,366,139 | | | | | | | | 38,087 | | | |
| 2144 | Sylmar | CA | | 03/01/2017 | | 6,678,274 | | | | | | | | 76,278 | | | |
| 2145 | Downey | CA | | 02/01/2017 | | 7,849,518 | | | | | | | | 90,274 | | | |
| 2146 | San Antonio | TX | | 04/03/2017 | | 8,325,943 | | | | | | | | 89,978 | | | |
| 2150 | Austin | TX | | 03/09/2017 | | 3,398,999 | | | | | | | | 38,269 | | | |
| 2151 | Delaware | OH | | 02/13/2017 | | 2,008,202 | | | | | | | | 37,112 | | | |
| 2152 | Webster | NY | | 05/08/2017 | | 13,794,320 | | | | | | | | 103,475 | | | |
| 2153 | Independence | OH | | 02/03/2017 | | 2,970,628 | | | | | | | | 27,122 | | | |
| 2154 | Kaukauna | WI | | 02/09/2017 | | 1,666,801 | | | | | | | | 18,568 | | | |
| 2155 | El Cajon | CA | | 03/01/2017 | | 2,744,692 | | | | | | | | 30,068 | | | |
| 2158 | Horseheads | NY | | 02/23/2017 | | 1,598,701 | | | | | | | | 88,055 | | | |
| 2159 | Salem | OR | | 07/06/2017 | | 2,808,319 | | | | | | | | 45,513 | | | |
| 2161 | Parker | CO | | 03/23/2017 | | 4,988,371 | | | | | | | | 36,730 | | | |
| 2163 | San Mateo | CA | | 04/10/2017 | | 5,044,501 | | | | | | | | 54,022 | | | |
| 2164 | Milwaukee | WI | | 05/18/2017 | | 13,154,342 | | | | | | | | 228,071 | | | |
| 2165 | Milwaukee | WI | | 05/18/2017 | | 7,355,018 | | | | | | | | 127,558 | | | |
| 2167 | Baltimore | MD | | 04/05/2017 | | 1,617,810 | | | | | | | | 17,311 | | | |
| 2171 | El Paso | TX | | 07/03/2017 | | 9,566,282 | | | | | | | | 231,407 | | | |
| 2174 | Boston | MA | | 05/03/2017 | | 4,803,989 | | | | | | | | 51,876 | | | |
| 2175 | Maple Valley | WA | | 04/27/2017 | | 1,844,969 | | | | | | | | 41,654 | | | |
| 2176 | El Cajon | CA | | 05/18/2017 | | 4,629,991 | | | | | | | | 49,444 | | | |
| 2177 | Milwaukee | WI | | 05/18/2017 | | 8,562,503 | | | | | | | | 126,195 | | | |
| 2178 | Colonie | NY | | 11/30/2017 | | 33,729,403 | | | | | | | | 237,506 | | | |
| 2181 | Kirkland | WA | | 05/01/2017 | | 2,505,669 | | | | | | | | 27,900 | | | |
| 2182 | Richmond | CA | | 06/01/2017 | | 2,610,007 | | | | | | | | 44,876 | | | |
| 2183 | Jackson Township | OH | | 06/15/2017 | | 6,848,779 | | | | | | | | 78,597 | | | |
| 2184 | Cutler Ridge | FL | | 07/18/2017 | | 3,644,617 | | | | | | | | 37,389 | | | |
| 2185 | Richmond | VA | | 05/23/2017 | | 2,445,618 | | | | | | | | 18,070 | | | |
| 2186 | Houston | TX | | 06/12/2017 | | 3,577,755 | | | | | | | | 37,451 | | | |
| 2188 | Sandusky | OH | | 06/29/2017 | | 1,357,633 | | | | | | | | 23,299 | | | |
| 2189 | Norwalk | CA | | 05/25/2017 | | 3,912,890 | | | | | | | | 42,470 | | | |
| 2190 | Rancho Santa Margari | CA | | 12/01/2017 | | 1,833,260 | | | | | | | | 18,331 | | | |
| 2191 | Cincinnati | OH | | 07/27/2017 | | 3,062,048 | | | | | | | | 22,204 | | | |
| 2192 | Vernon | CA | | 07/13/2017 | | 2,817,218 | | | | | | | | 25,107 | | | |
| 2193 | Eagle River | AK | | 08/31/2017 | | 2,464,836 | | | | | | | | 156,600 | | | |

# 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 | | | | | |
| 2194 | Carrollton | TX | | 07/13/2017 | | 1,987,188 | | | | | | | | 33,565 | | | |
| 2198 | Woodinville | WA | | 07/17/2017 | | 2,996,917 | | | | | | | | 32,581 | | | |
| 2200 | Wilmington | NC | | 08/01/2017 | | 2,689,541 | | | | | | | | 29,239 | | | |
| 2202 | Lincoln | NE | | 11/01/2017 | | 3,376,285 | | | | | | | | 35,403 | | | |
| 2203 | York | PA | | 08/01/2017 | | 3,555,139 | | | | | | | | 38,023 | | | |
| 2204 | Eagan | MN | | 12/14/2017 | | 12,809,420 | | | | | | | | 215,546 | | | |
| 2205 | Ocean City | NJ | | 09/01/2017 | | 2,437,361 | | | | | | | | 81,365 | | | |
| 2206 | Las Vegas | NV | | 08/29/2017 | | 4,621,746 | | | | | | | | 46,378 | | | |
| 2208 | Charlestown | MA | | 01/25/2018 | | 1,754,178 | | | | | | | | 18,674 | | | |
| 2209 | Dallas | TX | | 09/05/2017 | | 2,314,025 | | | | | | | | 44,706 | | | |
| 2211 | New Berlin | WI | | 08/14/2017 | | 4,033,438 | | | | | | | | 134,956 | | | |
| 2213 | Sheffield | OH | | 10/18/2017 | | 2,564,126 | | | | | | | | 27,266 | | | |
| 2214 | Alexandria | VA | | 08/23/2017 | | 5,258,002 | | | | | | | | 56,334 | | | |
| 2215 | Towson | MD | | 11/06/2017 | | 5,003,034 | | | | | | | | 52,426 | | | |
| 2217 | Hockessin | DE | | 12/05/2017 | | 10,815,733 | | | | | | | | 113,411 | | | |
| 2218 | Westmont | IL | | 08/30/2017 | | 8,818,509 | | | | | | | | 96,376 | | | |
| 2219 | Lincoln | MA | | 09/27/2017 | | 3,839,489 | | | | | | | | 63,084 | | | |
| 2220 | Flagstaff | AZ | | 08/17/2017 | | 2,930,019 | | | | | | | | 97,811 | | | |
| 2221 | Fairlawn | OH | | 10/11/2017 | | 3,048,469 | | | | | | | | 98,204 | | | |
| 2222 | Louisville | CO | | 12/13/2017 | | 3,777,865 | | | | | | | | 38,904 | | | |
| 2223 | Sacramento | CA | | 10/13/2017 | | 2,394,482 | | | | | | | | 25,910 | | | |
| 2224 | Hockessin | DE | | 10/05/2017 | | 1,963,151 | | | | | | | | 21,447 | | | |
| 2225 | Roslyn | NY | | 10/05/2017 | | 3,389,979 | | | | | | | | 58,500 | | | |
| 2226 | Alsip | IL | | 09/14/2017 | | 4,984,899 | | | | | | | | 52,446 | | | |
| 2227 | Willowbrook | IL | | 10/10/2017 | | 6,158,058 | | | | | | | | 83,810 | | | |
| 2228 | Hyattsville | MD | | 10/17/2017 | | 2,804,607 | | | | | | | | 29,590 | | | |
| 2229 | Highland | CA | | 10/30/2017 | | 2,762,130 | | | | | | | | 26,865 | | | |
| 2231 | San Diego | CA | | 01/04/2018 | | 2,738,011 | | | | | | | | 28,205 | | | |
| 2234 | Norwalk | CA | | 12/21/2017 | | 5,448,683 | | | | | | | | 291,000 | | | |
| 2235 | Lutherville-Timonium | MD | | 12/06/2017 | | 8,828,131 | | | | | | | | 142,581 | | | |
| 2236 | Overland Park | KS | | 02/01/2018 | | 6,013,001 | | | | | | | | 97,010 | | | |
| 2241 | Reading | MA | | 05/01/2018 | | 4,372,565 | | | | | | | | 32,022 | | | |
| 2244 | Vienna | OH | | 01/11/2018 | | 6,513,884 | | | | | | | | 67,944 | | | |
| 2246 | St. Louis | MO | | 01/17/2018 | | 2,068,292 | | | | | | | | 63,972 | | | |
| 2247 | Tacoma | WA | | 12/18/2017 | | 7,183,505 | | | | | | | | 212,823 | | | |
| 2248 | Newark | DE | | 12/15/2017 | | 4,191,070 | | | | | | | | 43,159 | | | |
| 2249 | South El Monte | CA | | 02/08/2018 | | 2,839,999 | | | | | | | | 21,204 | | | |
| 2251 | Palm Desert | CA | | 02/13/2018 | | 3,465,811 | | | | | | | | 35,878 | | | |
| 2253 | Silverton | OR | | 03/12/2018 | | 4,575,711 | | | | | | | | 46,003 | | | |
| 2255 | St. Peters | MO | | 04/13/2018 | | 5,029,119 | | | | | | | | 35,289 | | | |
| 2258 | Sandusky | OH | | 02/23/2018 | | 2,210,971 | | | | | | | | 35,333 | | | |
| 2259 | Stow | OH | | 02/28/2018 | | 5,617,312 | | | | | | | | 41,243 | | | |
| 2260 | Northbrook | IL | | 02/27/2018 | | 3,674,013 | | | | | | | | 37,660 | | | |
| 2261 | Northbrook | IL | | 02/27/2018 | | 3,177,913 | | | | | | | | 31,994 | | | |
| 2262 | San Diego | CA | | 02/15/2018 | | 5,141,301 | | | | | | | | 53,557 | | | |
| 2267 | Morristown | NJ | | 03/05/2018 | | 9,227,561 | | | | | | | | 67,947 | | | |
| 2268 | Morristown | NJ | | 03/05/2018 | | 3,229,646 | | | | | | | | 23,782 | | | |
| 2275 | Norcross | GA | | 03/29/2018 | | 2,449,081 | | | | | | | | 40,202 | | | |
| 2276 | San Leandro | CA | | 03/13/2018 | | 2,465,258 | | | | | | | | 24,736 | | | |
| 2277 | Denver | CO | | 02/27/2018 | | 5,036,927 | | | | | | | | 52,282 | | | |
| 2278 | Fullerton | CA | | 02/27/2018 | | 3,798,355 | | | | | | | | 27,028 | | | |

# 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 | | | | | |
| 2279 | Indian Wells | CA | | 03/20/2018 | | 1,464,200 | | | | | | | | 44,063 | | | |
| 2281 | Houston | TX | | 03/21/2018 | | 4,269,882 | | | | | | | | 40,449 | | | |
| 2283 | Tukwila | WA | | 06/12/2018 | | 2,963,667 | | | | | | | | 29,524 | | | |
| 2284 | Nashville | TN | | 02/28/2018 | | 5,653,014 | | | | | | | | 54,000 | | | |
| 2285 | Liberty | MO | | 03/22/2018 | | 1,428,839 | | | | | | | | 22,499 | | | |
| 2286 | Firestone | CO | | 04/04/2018 | | 6,881,070 | | | | | | | | 42,081 | | | |
| 2287 | Poland | OH | | 04/30/2018 | | 6,913,951 | | | | | | | | 70,118 | | | |
| 2288 | Houston | TX | | 03/16/2018 | | 5,377,621 | | | | | | | | 50,833 | | | |
| 2290 | Brentwood | CA | | 04/05/2018 | | 3,860,529 | | | | | | | | 38,270 | | | |
| 2291 | Arlington | VA | | 07/02/2018 | | 6,358,647 | | | | | | | | 40,434 | | | |
| 2292 | Boulder | CO | | 05/30/2018 | | 28,182,894 | | | | | | | | 179,507 | | | |
| 2294 | Las Vegas | NV | | 05/03/2018 | | 3,017,036 | | | | | | | | 29,463 | | | |
| 2296 | Waite Park | MN | | 05/30/2018 | | 2,603,330 | | | | | | | | 75,734 | | | |
| 2299 | Houston | TX | | 04/20/2018 | | 6,071,427 | | | | | | | | 57,754 | | | |
| 2300 | Riverdale | MD | | 06/21/2018 | | 4,210,858 | | | | | | | | 40,353 | | | |
| 2301 | Alexandria | VA | | 05/16/2018 | | 2,946,502 | | | | | | | | 28,431 | | | |
| 2302 | Springfield | VA | | 05/16/2018 | | 1,905,136 | | | | | | | | 18,383 | | | |
| 2303 | Omaha | NE | | 07/02/2018 | | 7,281,010 | | | | | | | | 23,361 | | | |
| 2305 | Los Angeles | CA | | 06/21/2018 | | 3,688,577 | | | | | | | | 21,832 | | | |
| 2306 | Freedom | PA | | 05/31/2018 | | 5,675,453 | | | | | | | | 53,909 | | | |
| 2308 | Marietta | GA | | 07/02/2018 | | 2,195,939 | | | | | | | | 20,803 | | | |
| 2309 | Los Angeles | CA | | 12/11/2018 | | 39,590,306 | | | | | | | | 195,827 | | | |
| 2310 | Fairfield | OH | | 07/18/2018 | | 1,624,985 | | | | | | | | 23,983 | | | |
| 2312 | Northbrook | IL | | 10/31/2018 | | 3,097,249 | | | | | | | | 46,254 | | | |
| 2314 | Lake Forest | IL | | 07/09/2018 | | 2,856,523 | | | | | | | | 26,708 | | | |
| 2317 | Laurel | MD | | 08/08/2018 | | 14,102,890 | | | | | | | | 133,061 | | | |
| 2318 | Laurel | MD | | 08/08/2018 | | 14,936,564 | | | | | | | | 140,266 | | | |
| 2320 | Miami | FL | | 08/02/2018 | | 5,098,989 | | | | | | | | 77,880 | | | |
| 2321 | Pikesville | MD | | 08/13/2018 | | 3,025,911 | | | | | | | | 28,202 | | | |
| 2322 | Beltsville | MD | | 07/25/2018 | | 7,439,004 | | | | | | | | 71,998 | | | |
| 2323 | Houston | TX | | 08/22/2018 | | 1,848,388 | | | | | | | | 27,284 | | | |
| 2327 | Silverdale | WA | | 08/01/2018 | | 3,441,760 | | | | | | | | 32,306 | | | |
| 2328 | Bloomfield | NJ | | 07/26/2018 | | 5,841,119 | | | | | | | | 55,853 | | | |
| 2330 | Montclair | VA | | 08/27/2018 | | 6,462,856 | | | | | | | | 569,799 | | | |
| 2333 | San Diego | CA | | 09/20/2018 | | 2,420,162 | | | | | | | | 35,212 | | | |
| 2334 | Eugene | OR | | 08/27/2018 | | 14,534,463 | | | | | | | | 92,619 | | | |
| 2337 | Danville | CA | | 08/29/2018 | | 13,139,077 | | | | | | | | 83,391 | | | |
| 2339 | Danville | CA | | 08/29/2018 | | 4,951,425 | | | | | | | | 32,147 | | | |
| 2340 | Tustin | CA | | 10/23/2018 | | 2,046,422 | | | | | | | | 19,192 | | | |
| 2342 | Waconia | MN | | 09/10/2018 | | 2,413,834 | | | | | | | | 66,317 | | | |
| 2345 | Roseville | MN | | 09/28/2018 | | 2,996,354 | | | | | | | | 43,502 | | | |
| 2346 | Livonia | MI | | 10/30/2018 | | 8,037,610 | | | | | | | | 37,732 | | | |
| 2347 | Santa Clarita | CA | | 10/18/2018 | | 3,462,057 | | | | | | | | 31,584 | | | |
| 2348 | Lakewood Ranch | FL | | 11/06/2018 | | 1,572,620 | | | | | | | | 14,180 | | | |
| 2349 | New York | NY | | 11/13/2018 | | 7,137,505 | | | | | | | | 57,868 | | | |
| 2350 | New York | NY | | 11/13/2018 | | 7,137,505 | | | | | | | | 57,868 | | | |
| 2351 | New York | NY | | 11/13/2018 | | 4,282,503 | | | | | | | | 34,721 | | | |
| 2353 | New York | NY | | 12/14/2018 | | 5,231,053 | | | | | | | | 45,718 | | | |
| 2354 | New York | NY | | 12/14/2018 | | 2,478,766 | | | | | | | | 22,629 | | | |
| 2355 | Philadelphia | PA | | 12/07/2018 | | 3,082,475 | | | | | | | | 44,193 | | | |
| 2356 | Schaumburg | IL | | 11/15/2018 | | 2,971,091 | | | | | | | | 78,846 | | | |

# 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 | | | | | | | | | | | | |
| 2362 | Menomonee Falls | WI | | 11/30/2018 | | 2,386,768 | | | | | | | | 22,022 | | | |
| 2367 | St. Louis | MO | | 12/07/2018 | | 3,927,580 | | | | | | | | 57,012 | | | |
| 2368 | Martinsville | IN | | 11/14/2018 | | 2,959,290 | | | | | | | | 16,180 | | | |
| 2369 | Woodinville | WA | | 12/10/2018 | | 5,485,552 | | | | | | | | 50,417 | | | |
| 2370 | Edgewood | MD | | 11/30/2018 | | 9,458,970 | | | | | | | | 61,373 | | | |
| 2373 | Owings Mills | MD | | 12/19/2018 | | 8,939,744 | | | | | | | | 128,420 | | | |
| 2374 | San Antonio | TX | | 07/11/2019 | | 5,259,093 | | | | | | | | 94,950 | | | |
| 2375 | Pasadena | MD | | 12/12/2018 | | 17,668,994 | | | | | | | | 158,685 | | | |
| 2376 | Burlingame | CA | | 12/14/2018 | | 8,692,400 | | | | | | | | 56,220 | | | |
| 2378 | San Diego | CA | | 12/19/2018 | | 6,956,948 | | | | | | | | 44,881 | | | |
| 2379 | Chula Vista | CA | | 12/19/2018 | | 9,148,775 | | | | | | | | 58,345 | | | |
| 2380 | Roseville | MN | | 01/10/2019 | | 9,882,345 | | | | | | | | 46,275 | | | |
| 2381 | Henderson | NV | | 12/19/2018 | | 6,400,707 | | | | | | | | 55,001 | | | |
| 2382 | Chantilly | VA | | 11/30/2018 | | 2,407,553 | | | | | | | | 21,439 | | | |
| 2383 | Greendale | WI | | 12/03/2018 | | 2,470,174 | | | | | | | | 65,647 | | | |
| 2384 | Chicago | IL | | 02/07/2019 | | 2,402,768 | | | | | | | | 64,960 | | | |
| 2385 | Sheffield Village | OH | | 02/11/2019 | | 9,718,904 | | | | | | | | 156,400 | | | |
| 2386 | Portland | OR | | 02/04/2019 | | 5,061,867 | | | | | | | | 130,038 | | | |
| 2387 | El Paso | TX | | 02/21/2019 | | 14,901,179 | | | | | | | | 281,908 | | | |
| 2388 | Lincoln Park | NJ | | 02/06/2019 | | 5,187,539 | | | | | | | | 31,701 | | | |
| 2389 | Weehawkan | NJ | | 12/20/2018 | | 12,393,105 | | | | | | | | 56,932 | | | |
| 2390 | El Paso | TX | | 01/31/2019 | | 3,500,656 | | | | | | | | 86,793 | | | |
| 2391 | Barrington | IL | | 01/16/2019 | | 4,457,453 | | | | | | | | 63,326 | | | |
| 2392 | San Antonio | TX | | 02/21/2019 | | 1,766,218 | | | | | | | | 43,210 | | | |
| 2394 | West Hempstead | NY | | 04/01/2019 | | 14,046,156 | | | | | | | | 72,424 | | | |
| 2395 | New Brighton | MN | | 03/01/2019 | | 5,950,228 | | | | | | | | 85,507 | | | |
| 2396 | Seattle | WA | | 03/11/2019 | | 1,283,115 | | | | | | | | 29,969 | | | |
| 2397 | Auburn Hills | MI | | 03/15/2019 | | 2,391,521 | | | | | | | | 40,976 | | | |
| 2398 | Rockville | MD | | 02/27/2019 | | 18,387,816 | | | | | | | | 90,414 | | | |
| 2399 | Falls Church | VA | | 03/28/2019 | | 19,630,566 | | | | | | | | 126,761 | | | |
| 2400 | Fairfax | VA | | 03/28/2019 | | 7,815,090 | | | | | | | | 51,910 | | | |
| 2401 | Decatur | TX | | 02/28/2019 | | 2,061,515 | | | | | | | | 52,781 | | | |
| 2402 | Portland | OR | | 03/14/2019 | | 4,501,596 | | | | | | | | 63,478 | | | |
| 2403 | Algonquin | IL | | 06/25/2019 | | 5,325,251 | | | | | | | | 63,435 | | | |
| 2404 | Studio City | CA | | 03/29/2019 | | 5,123,226 | | | | | | | | 34,030 | | | |
| 2405 | Salinas | CA | | 05/01/2019 | | 3,849,317 | | | | | | | | 24,621 | | | |
| 2406 | Cincinnati | OH | | 03/19/2019 | | 1,223,269 | | | | | | | | 7,828 | | | |
| 2412 | Louisville | CO | | 05/01/2019 | | 7,893,229 | | | | | | | | 49,708 | | | |
| 2413 | New Castle | PA | | 05/30/2019 | | 8,672,707 | | | | | | | | 83,161 | | | |
| 2414 | Round Rock | TX | | 07/03/2019 | | 4,957,375 | | | | | | | | 43,874 | | | |
| 2419 | Hanover | MD | | 05/31/2019 | | 5,078,762 | | | | | | | | 30,758 | | | |
| 2420 | Towson | MD | | 06/17/2019 | | 427,756 | | | | | | | | 3,792 | | | |
| 2421 | Gardena | CA | | 09/10/2019 | | 4,665,929 | | | | | | | | 29,797 | | | |
| 2425 | Buffalo | NY | | 05/31/2019 | | 3,505,184 | | | | | | | | 22,353 | | | |
| 2433 | Eugene | OR | | 07/19/2019 | | 14,097,661 | | | | | | | | 118,303 | | | |
| 2434 | Evans | CO | | 10/01/2019 | | 11,924,937 | | | | | | | | 74,468 | | | |
| 2436 | Miami Gardens | FL | | 07/26/2019 | | 4,577,493 | | | | | | | | 42,271 | | | |
| 2438 | Kissimmee | FL | | 06/28/2019 | | 4,998,040 | | | | | | | | 31,986 | | | |
| 2439 | Hackensack | NJ | | 08/20/2019 | | 12,923,223 | | | | | | | | 63,297 | | | |
| 2440 | Montvale | NJ | | 08/20/2019 | | 14,633,291 | | | | | | | | 71,672 | | | |
| 2442 | Madison | WI | | 07/31/2019 | | 2,859,581 | | | | | | | | 26,877 | | | |

# 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 | | | | | | | | | | | | |
| 2450 | Clearwater | FL | | 10/03/2019 | | 1,880,994 | | | | | | | | 17,044 | | | |
| 2452 | Independence | OH | | 07/30/2019 | | 2,136,045 | | | | | | | | 17,643 | | | |
| 2453 | Rehoboth Beach | DE | | 10/08/2019 | | 8,236,003 | | | | | | | | 70,185 | | | |
| 2454 | Smyrna | DE | | 11/01/2019 | | 11,338,212 | | | | | | | | 70,040 | | | |
| 2455 | Charlotte | NC | | 08/12/2019 | | 3,410,717 | | | | | | | | 49,503 | | | |
| 2460 | Lincoln | NE | | 08/16/2019 | | 2,157,697 | | | | | | | | 20,313 | | | |
| 2462 | Madison | WI | | 12/03/2019 | | 8,537,989 | | | | | | | | 57,901 | | | |
| 2463 | Longwood | FL | | 08/29/2019 | | 13,572,745 | | | | | | | | 88,990 | | | |
| 2465 | Nashville | TN | | 10/29/2019 | | 4,060,943 | | | | | | | | 57,814 | | | |
| 2466 | Myrtle Beach | SC | | 10/21/2019 | | 4,512,999 | | | | | | | | 29,079 | | | |
| 2467 | Fort Myers | FL | | 10/17/2019 | | 1,574,585 | | | | | | | | 21,160 | | | |
| 2468 | San Diego | CA | | 10/25/2019 | | 4,855,247 | | | | | | | | 67,988 | | | |
| 2469 | Azusa | CA | | 11/07/2019 | | 4,439,352 | | | | | | | | 39,218 | | | |
| 2470 | Tacoma | WA | | 09/18/2019 | | 16,383,254 | | | | | | | | 151,537 | | | |
| 2473 | Alpharetta | GA | | 09/26/2019 | | 4,360,155 | | | | | | | | 84,685 | | | |
| 2474 | El Paso | TX | | 12/16/2019 | | 2,499,159 | | | | | | | | 56,232 | | | |
| 2475 | Bellevue | WA | | 10/23/2019 | | 1,393,835 | | | | | | | | 19,249 | | | |
| 2477 | Williamsville | NY | | 11/07/2019 | | 4,331,312 | | | | | | | | 80,251 | | | |
| 2478 | Westchester | IL | | 10/15/2019 | | 4,671,594 | | | | | | | | 43,612 | | | |
| 2479 | San Diego | CA | | 10/30/2019 | | 4,415,406 | | | | | | | | 41,466 | | | |
| 2480 | Seattle | WA | | 09/30/2019 | | 3,125,145 | | | | | | | | 6,731 | | | |
| 2482 | Glen Burnie | MD | | 10/30/2019 | | 7,784,068 | | | | | | | | 74,264 | | | |
| 2483 | Des Moines | IA | | 12/03/2019 | | 2,297,932 | | | | | | | | 21,619 | | | |
| 2484 | Pasadena | CA | | 10/23/2019 | | 15,128,495 | | | | | | | | 108,975 | | | |
| 2485 | Spring Hill | FL | | 10/24/2019 | | 5,037,973 | | | | | | | | 34,562 | | | |
| 2486 | Jensen Beach | FL | | 10/31/2019 | | 3,992,027 | | | | | | | | 27,386 | | | |
| 2487 | Vernon Hills | IL | | 10/28/2019 | | 2,316,449 | | | | | | | | 32,258 | | | |
| 2488 | Columbia | SC | | 10/29/2019 | | 4,802,130 | | | | | | | | 34,415 | | | |
| 2489 | Seguin | TX | | 11/21/2019 | | 6,772,675 | | | | | | | | 60,466 | | | |
| 2492 | Greenwood | MN | | 12/05/2019 | | 3,359,984 | | | | | | | | 30,863 | | | |
| 2493 | Acworth | GA | | 12/20/2019 | | 4,641,271 | | | | | | | | 43,115 | | | |
| 2494 | Riverside | CA | | 11/15/2019 | | 6,354,746 | | | | | | | | 62,620 | | | |
| 2495 | Richardson | TX | | 12/11/2019 | | 3,501,205 | | | | | | | | 205,025 | | | |
| 2496 | Pewaukee | WI | | 12/05/2019 | | 4,257,224 | | | | | | | | 59,536 | | | |
| 2497 | Des Plaines | IL | | 12/12/2019 | | 1,683,807 | | | | | | | | 16,158 | | | |
| 2498 | Omaha | NE | | 12/02/2019 | | 6,154,699 | | | | | | | | 37,892 | | | |
| 2499 | Central Islip | NY | | 12/16/2019 | | 1,708,379 | | | | | | | | 40,951 | | | |
| 2501 | Richmond | VA | | 12/16/2019 | | 3,491,034 | | | | | | | | 85,076 | | | |
| 2503 | Charlotte | NC | | 01/13/2020 | | 1,219,432 | | | | | | | | 17,297 | | | |
| 2504 | Redmond | WA | | 01/31/2020 | | 8,296,570 | | | | | | | | 81,214 | | | |
| 2506 | San Jose | CA | | 01/14/2020 | | 7,062,959 | | | | | | | | 41,206 | | | |
| 2513 | District Heights | MD | | 02/05/2020 | | 883,186 | | | | | | | | 7,527 | | | |
| 2519 | Des Plaines | IL | | 01/30/2020 | | 1,718,488 | | | | | | | | 24,223 | | | |
| 2520 | Irving | TX | | 01/15/2020 | | 1,342,614 | | | | | | | | 12,149 | | | |
| 2525 | Winston Salem | NC | | 02/12/2020 | | 21,378,202 | | | | | | | | 190,286 | | | |
| 2526 | West Berlin | NJ | | 02/19/2020 | | 6,152,555 | | | | | | | | 84,463 | | | |
| 2527 | West Berlin | NJ | | 02/19/2020 | | 2,715,007 | | | | | | | | 37,272 | | | |
| 2528 | Sartell | MN | | 03/02/2020 | | 1,269,799 | | | | | | | | 29,806 | | | |
| 2530 | Franklin | WI | | 03/05/2020 | | 13,411,470 | | | | | | | | 92,927 | | | |
| 2532 | Cary | NC | | 02/26/2020 | | 8,098,111 | | | | | | | | 54,202 | | | |
| 2533 | Concord | CA | | 02/20/2020 | | 2,351,483 | | | | | | | | 55,748 | | | |

# 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 |
| 2534 | Aurora | CO | | 03/30/2020 | | 3,700,556 | | | | | | | | 19,134 | | | |
| 2535 | Northglenn | CO | | 03/30/2020 | | 1,480,222 | | | | | | | | 7,654 | | | |
| 2536 | Brooklyn Park | MN | | 03/31/2020 | | 2,282,757 | | | | | | | | 15,652 | | | |
| 2537 | New Castle | DE | | 03/06/2020 | | 3,975,002 | | | | | | | | 36,217 | | | |
| 2538 | Plymouth | MN | | 03/10/2020 | | 6,871,369 | | | | | | | | 36,099 | | | |
| 2539 | Burnsville | MN | | 03/10/2020 | | 4,838,992 | | | | | | | | 25,421 | | | |
| 2540 | Scotts Valley | CA | | 04/03/2020 | | 6,446,357 | | | | | | | | 88,194 | | | |
| 2542 | Murfreesboro | TN | | 04/30/2020 | | 5,757,936 | | | | | | | | 39,544 | | | |
| 2543 | Phoenix | AZ | | 04/28/2020 | | 1,161,506 | | | | | | | | 8,125 | | | |
| 2544 | Phoenix | AZ | | 04/28/2020 | | 2,695,570 | | | | | | | | 18,855 | | | |
| 2545 | San Antonio | TX | | 07/29/2020 | | 2,190,256 | | | | | | | | 19,789 | | | |
| 2546 | Kent | OH | | 05/15/2020 | | 4,509,522 | | | | | | | | 42,500 | | | |
| 2547 | Stow | OH | | 05/07/2020 | | 1,718,237 | | | | | | | | 15,869 | | | |
| 2548 | Wichita | KS | | 04/30/2020 | | 15,465,541 | | | | | | | | 106,494 | | | |
| 2549 | Sartell | MN | | 04/30/2020 | | 1,709,325 | | | | | | | | 40,039 | | | |
| 2552 | Brentwood | TN | | 05/26/2020 | | 7,639,335 | | | | | | | | 53,388 | | | |
| 2555 | Tampa | FL | | 05/18/2020 | | 1,829,269 | | | | | | | | 12,386 | | | |
| 2559 | Philadelphia | PA | | 05/21/2020 | | 14,732,622 | | | | | | | | 120,862 | | | |
| 2560 | Jupiter | FL | | 06/12/2020 | | 2,151,528 | | | | | | | | 20,367 | | | |
| 2565 | Salem | OR | | 05/29/2020 | | 7,577,525 | | | | | | | | 53,373 | | | |
| 2566 | Newark | DE | | 08/10/2020 | | 4,151,733 | | | | | | | | 55,579 | | | |
| 2568 | Mendota Heights | MN | | 08/26/2020 | | 14,931,016 | | | | | | | | 136,208 | | | |
| 2569 | El Paso | TX | | 08/28/2020 | | 3,609,638 | | | | | | | | 79,395 | | | |
| 2570 | Farmington Hills | MI | | 08/25/2020 | | 2,218,857 | | | | | | | | 29,163 | | | |
| 2571 | Bothell | WA | | 09/22/2020 | | 3,849,093 | | | | | | | | 51,161 | | | |
| 2572 | Highland | IN | | 09/10/2020 | | 1,245,959 | | | | | | | | 12,746 | | | |
| 2573 | Houston | TX | | 09/15/2020 | | 1,914,025 | | | | | | | | 42,155 | | | |
| 2574 | Hazle Township | PA | | 09/24/2020 | | 19,407,472 | | | | | | | | 491,775 | | | |
| 2575 | Orchard Park | NY | | 11/30/2020 | | 24,916,429 | | | | | | | | 169,413 | | | |
| 2576 | Seattle | WA | | 09/10/2020 | | 2,195,454 | | | | | | | | 27,061 | | | |
| 2579 | Williamsville | NY | | 09/01/2020 | | 1,960,419 | | | | | | | | 17,976 | | | |
| 2581 | Washington | DC | | 09/17/2020 | | 3,194,159 | | | | | | | | 43,086 | | | |
| 2582 | Sterling Heights | MI | | 10/26/2020 | | 10,522,031 | | | | | | | | 419,045 | | | |
| 2583 | Glen Burnie | MD | | 09/16/2020 | | 2,481,641 | | | | | | | | 22,509 | | | |
| 2584 | East Elmhurst | NY | | 09/18/2020 | | 2,416,225 | | | | | | | | 20,933 | | | |
| 2585 | New York | NY | | 09/18/2020 | | 1,359,127 | | | | | | | | 11,775 | | | |
| 2586 | Boulder | CO | | 10/06/2020 | | 20,963,963 | | | | | | | | 110,292 | | | |
| 2589 | Pembroke Park | FL | | 10/27/2020 | | 3,332,597 | | | | | | | | 69,437 | | | |
| 2590 | Hallandale | FL | | 10/27/2020 | | 5,134,603 | | | | | | | | 31,603 | | | |
| 2591 | Orlinda | TN | | 09/30/2020 | | 820,162 | | | | | | | | 26,746 | | | |
| 2592 | Webster Groves | MO | | 11/24/2020 | | 3,363,640 | | | | | | | | 21,520 | | | |
| 2594 | Gresham | OR | | 10/22/2020 | | 19,896,312 | | | | | | | | 226,154 | | | |
| 2596 | Lutherville-Timonium | MD | | 10/23/2020 | | 6,985,821 | | | | | | | | 47,024 | | | |
| 2597 | Newark | DE | | 01/15/2021 | | 5,972,746 | | | | | | | | 41,048 | | | |
| 2598 | El Monte | CA | | 10/30/2020 | | 2,576,307 | | | | | | | | 17,530 | | | |
| 2601 | St. Louis Park | MN | | 11/02/2020 | | 1,601,771 | | | | | | | | 10,891 | | | |
| 2602 | San Jose | CA | | 11/05/2020 | | 3,694,421 | | | | | | | | 33,475 | | | |
| 2603 | Houston | TX | | 11/30/2020 | | 2,582,374 | | | | | | | | 23,156 | | | |
| 2604 | Owasso | OK | | 10/09/2020 | | 3,091,536 | | | | | | | | 27,793 | | | |
| 2605 | Dublin | OH | | 11/20/2020 | | 11,459,262 | | | | | | | | 102,216 | | | |
| 2606 | Saint Paul | MN | | 10/30/2020 | | 6,621,539 | | | | | | | | 59,715 | | | |

# 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 | | | | | | | | | | | | |
| 2607 | Linthicum Heights | MD | | 10/14/2020 | | 4,390,502 | | | | | | | | 9,681 | | | |
| 2608 | Pittsford | NY | | 12/28/2020 | | 11,037,488 | | | | | | | | 96,866 | | | |
| 2609 | Rochester | NY | | 12/28/2020 | | 9,738,960 | | | | | | | | 85,470 | | | |
| 2610 | Tempe | AZ | | 11/19/2020 | | 4,041,911 | | | | | | | | 36,433 | | | |
| 2611 | San Antonio | TX | | 11/30/2020 | | 5,783,467 | | | | | | | | 51,050 | | | |
| 2612 | New Berlin | WI | | 01/11/2021 | | 4,821,876 | | | | | | | | 44,115 | | | |
| 2613 | Barre | VT | | 12/14/2020 | | 3,798,057 | | | | | | | | 177,066 | | | |
| 2614 | Charlotte | NC | | 11/13/2020 | | 1,365,249 | | | | | | | | 18,363 | | | |
| 2615 | Marysville | WA | | 12/21/2020 | | 3,960,150 | | | | | | | | 35,867 | | | |
| 2617 | Mt. Juliet | TN | | 11/30/2020 | | 5,000,000 | | | | | | | | 28,383 | | | |
| 2618 | Fort Lauderdale | FL | | 12/18/2020 | | 2,152,794 | | | | | | | | 69,492 | | | |
| 2619 | Edina | MN | | 11/24/2020 | | 2,271,544 | | | | | | | | 29,435 | | | |
| 2621 | Savannah | GA | | 02/02/2021 | | 9,174,064 | | | | | | | | 60,619 | | | |
| 2622 | Miami | FL | | 12/11/2020 | | 2,421,321 | | | | | | | | 32,272 | | | |
| 2623 | Centennial | CO | | 12/15/2020 | | 10,957,974 | | | | | | | | 74,753 | | | |
| 2624 | Medford | MA | | 12/15/2020 | | 10,998,844 | | | | | | | | 72,937 | | | |
| 2625 | San Jose | CA | | 12/18/2020 | | 3,104,530 | | | | | | | | 21,869 | | | |
| 2626 | Laurel | MD | | 01/25/2021 | | 3,399,482 | | | | | | | | 22,741 | | | |
| 2627 | Palo Alto | CA | | 01/14/2021 | | 4,476,111 | | | | | | | | 29,781 | | | |
| 2628 | Lancaster | PA | | 01/26/2021 | | 3,730,459 | | | | | | | | 78,457 | | | |
| 2629 | Sauk Rapids | MN | | 03/01/2021 | | 4,451,491 | | | | | | | | 31,280 | | | |
| 2630 | Draper | UT | | 03/04/2021 | | 10,403,607 | | | | | | | | 93,643 | | | |
| 2631 | Bellevue | WA | | 03/04/2021 | | 4,768,319 | | | | | | | | 42,920 | | | |
| 2632 | Westerville | OH | | 01/28/2021 | | 1,553,914 | | | | | | | | 20,693 | | | |
| 2633 | Houston | TX | | 02/10/2021 | | 5,036,248 | | | | | | | | 44,394 | | | |
| 2634 | Van Nuys | CA | | 03/29/2021 | | 5,068,298 | | | | | | | | 36,416 | | | |
| 2635 | Oklahoma City | OK | | 01/29/2021 | | 13,299,258 | | | | | | | | 95,138 | | | |
| 2636 | Norman | OK | | 04/30/2021 | | 19,847,123 | | | | | | | | 262,971 | | | |
| 2637 | Bellevue | WA | | 03/30/2021 | | 4,946,132 | | | | | | | | 44,285 | | | |
| 2638 | Larkspur | CA | | 03/11/2021 | | 8,380,502 | | | | | | | | 51,493 | | | |
| 2640 | Seattle | WA | | 02/25/2021 | | 7,614,824 | | | | | | | | 70,751 | | | |
| 2642 | Dublin | OH | | 02/11/2021 | | 2,493,386 | | | | | | | | 23,264 | | | |
| 2643 | Los Angeles | CA | | 03/15/2021 | | 5,017,078 | | | | | | | | 68,192 | | | |
| 2645 | Seattle | WA | | 02/25/2021 | | 2,409,210 | | | | | | | | 22,385 | | | |
| 2647 | Fairfax | VA | | 03/29/2021 | | 4,714,665 | | | | | | | | 40,669 | | | |
| 2648 | Silver Spring | MD | | 03/29/2021 | | 2,793,875 | | | | | | | | 24,100 | | | |
| 2649 | Reston | VA | | 03/29/2021 | | 6,897,380 | | | | | | | | 59,497 | | | |
| 2650 | Alexandria | VA | | 03/29/2021 | | 5,151,208 | | | | | | | | 44,434 | | | |
| 2652 | Philadelphia | PA | | 03/23/2021 | | 11,305,169 | | | | | | | | 70,903 | | | |
| 2653 | Melville | NY | | 03/26/2021 | | 11,929,935 | | | | | | | | 80,134 | | | |
| 2654 | Fairborn | OH | | 02/26/2021 | | 4,902,238 | | | | | | | | 64,596 | | | |
| 2655 | Reynoldsburg | OH | | 02/26/2021 | | 3,459,638 | | | | | | | | 45,587 | | | |
| 2656 | Cuyahoga Falls | OH | | 02/26/2021 | | 1,858,376 | | | | | | | | 24,488 | | | |
| 2657 | Miamisburg | OH | | 02/26/2021 | | 2,981,212 | | | | | | | | 39,283 | | | |
| 2658 | Lutherville-Timonium | MD | | 04/01/2021 | | 2,416,497 | | | | | | | | 15,430 | | | |
| 2659 | Ridgewood | NY | | 04/19/2021 | | 6,323,693 | | | | | | | | 40,573 | | | |
| 2660 | Wood Dale | IL | | 04/15/2021 | | 2,649,259 | | | | | | | | 17,857 | | | |
| 2661 | Westlake | OH | | 04/30/2021 | | 2,940,574 | | | | | | | | 27,171 | | | |
| 2662 | Medina | OH | | 04/30/2021 | | 2,745,977 | | | | | | | | 25,373 | | | |
| 2663 | Berea | OH | | 04/30/2021 | | 1,513,531 | | | | | | | | 13,985 | | | |
| 2664 | Medina | OH | | 04/30/2021 | | 1,210,825 | | | | | | | | 11,188 | | | |

# 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 | | | | | | | | | | | | |
| 2665 | Dublin | OH | | 05/24/2021 | | 7,799,717 | | | | | | | | 67,310 | | | |
| 2666 | Shorewood | MN | | 05/03/2021 | | 6,574,692 | | | | | | | | 85,878 | | | |
| 2669 | Toms River | NJ | | 04/16/2021 | | 3,452,262 | | | | | | | | 23,081 | | | |
| 2670 | Tallahassee | FL | | 08/17/2021 | | 2,745,340 | | | | | | | | 111,703 | | | |
| 2671 | Tacoma | WA | | 05/19/2021 | | 1,686,187 | | | | | | | | 21,505 | | | |
| 2672 | Milwaukee | WI | | 05/13/2021 | | 3,900,000 | | | | | | | | 33,866 | | | |
| 2673 | Chino | CA | | 05/17/2021 | | 7,389,605 | | | | | | | | 96,893 | | | |
| 2674 | Oak Creek | WI | | 05/17/2021 | | 1,341,974 | | | | | | | | 11,519 | | | |
| 2675 | Hartland | WI | | 06/01/2021 | | 2,572,116 | | | | | | | | 22,078 | | | |
| 2677 | Spring Lake | NC | | 05/03/2021 | | 7,399,293 | | | | | | | | 96,501 | | | |
| 2678 | Vienna | OH | | 06/01/2021 | | 9,279,548 | | | | | | | | 104,394 | | | |
| 2679 | Columbia | SC | | 06/15/2021 | | 1,479,424 | | | | | | | | 18,857 | | | |
| 2680 | Fayetteville | NC | | 06/09/2021 | | 6,382,917 | | | | | | | | 59,036 | | | |
| 2683 | Camp Hill | PA | | 06/07/2021 | | 1,792,421 | | | | | | | | 29,531 | | | |
| 2685 | Waterford | CT | | 06/29/2021 | | 5,163,580 | | | | | | | | 45,521 | | | |
| 2686 | Barrington | NJ | | 05/07/2021 | | 21,059,345 | | | | | | | | 121,167 | | | |
| 2687 | Cincinnati | OH | | 05/26/2021 | | 1,176,299 | | | | | | | | 7,542 | | | |
| 2688 | San Diego | CA | | 09/01/2021 | | 4,568,913 | | | | | | | | 40,317 | | | |
| 2689 | Solana Beach | CA | | 09/01/2021 | | 4,920,367 | | | | | | | | 43,418 | | | |
| 2692 | St. Louis Park | MN | | 06/22/2021 | | 8,733,449 | | | | | | | | 48,972 | | | |
| 2693 | Salem | OR | | 06/30/2021 | | 6,977,531 | | | | | | | | 44,770 | | | |
| 2694 | Hermitage | PA | | 06/30/2021 | | 3,512,605 | | | | | | | | 43,024 | | | |
| 2695 | Brooklyn Center | MN | | 06/30/2021 | | 2,302,273 | | | | | | | | 46,812 | | | |
| 2696 | Lansing | MI | | 08/17/2021 | | 5,484,940 | | | | | | | | 65,938 | | | |
| 2697 | Waukesha | WI | | 07/22/2021 | | 8,388,144 | | | | | | | | 37,184 | | | |
| 2698 | Brownstown Township | MI | | 06/30/2021 | | 7,225,347 | | | | | | | | 47,725 | | | |
| 2699 | Kalamazoo | MI | | 06/30/2021 | | 2,715,963 | | | | | | | | 17,572 | | | |
| 2700 | Westland | MI | | 06/30/2021 | | 2,763,695 | | | | | | | | 18,255 | | | |
| 2701 | Seattle | WA | | 10/12/2021 | | 2,841,009 | | | | | | | | 23,999 | | | |
| 2702 | Brentwood | TN | | 07/20/2021 | | 1,805,042 | | | | | | | | 11,591 | | | |
| 2703 | Costa Mesa | CA | | 08/02/2021 | | 2,313,362 | | | | | | | | 15,117 | | | |
| 2704 | Garland | TX | | 08/03/2021 | | 5,799,815 | | | | | | | | 38,270 | | | |
| 2705 | Houston | TX | | 07/28/2021 | | 2,644,312 | | | | | | | | 7,492 | | | |
| 2706 | Philadelphia | PA | | 08/06/2021 | | 2,144,008 | | | | | | | | 12,430 | | | |
| 2707 | La Habra | CA | | 08/24/2021 | | 5,318,770 | | | | | | | | 107,144 | | | |
| 2708 | Kansas City | MO | | 08/30/2021 | | 2,997,002 | | | | | | | | 88,643 | | | |
| 2709 | Homestead | FL | | 09/09/2021 | | 5,085,378 | | | | | | | | 205,640 | | | |
| 2713 | Bellevue | WA | | 08/05/2021 | | 2,933,538 | | | | | | | | 36,403 | | | |
| 2715 | Sykesville | MD | | 09/13/2021 | | 1,149,530 | | | | | | | | 22,821 | | | |
| 2716 | Sykesville | MD | | 09/13/2021 | | 1,992,519 | | | | | | | | 39,557 | | | |
| 2717 | Wheeling | IL | | 09/09/2021 | | 1,354,091 | | | | | | | | 16,244 | | | |
| 2718 | Burr Ridge | IL | | 12/15/2021 | | 1,447,610 | | | | | | | | 17,503 | | | |
| 2719 | Elmhurst | IL | | 12/15/2021 | | 2,639,760 | | | | | | | | 31,917 | | | |
| 2720 | Pasadena | TX | | 09/17/2021 | | 2,040,424 | | | | | | | | 81,714 | | | |
| 2721 | Sunrise | FL | | 09/23/2021 | | 1,754,331 | | | | | | | | 15,870 | | | |
| 2722 | Kennewick | WA | | 09/21/2021 | | 4,641,474 | | | | | | | | 29,897 | | | |
| 2723 | San Diego | CA | | 12/10/2021 | | 2,679,661 | | | | | | | | 22,288 | | | |
| 2724 | Martinez | CA | | 10/19/2021 | | 5,396,464 | | | | | | | | 46,750 | | | |
| 2726 | Chattanooga | TN | | 10/15/2021 | | 2,079,988 | | | | | | | | 41,070 | | | |
| 2727 | Oakville | MO | | 11/10/2021 | | 2,258,806 | | | | | | | | 19,677 | | | |
| 2728 | Santa Rosa | CA | | 12/06/2021 | | 3,274,038 | | | | | | | | 20,504 | | | |

# 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 |
| 2734 | Hoboken | NJ | | 11/01/2021 | | 23,696,388 | | | | | | | | 150,406 | | | |
| 2735 | Bellingham | WA | | 12/17/2021 | | 6,187,391 | | | | | | | | 60,025 | | | |
| 2736 | Torrance | CA | | 11/10/2021 | | 3,500,605 | | | | | | | | 23,458 | | | |
| 2737 | Temecula | CA | | 12/03/2021 | | 4,115,384 | | | | | | | | 26,511 | | | |
| 2738 | Murrieta | CA | | 12/03/2021 | | 4,298,290 | | | | | | | | 27,689 | | | |
| 2739 | Tampa | FL | | 12/15/2021 | | 4,270,390 | | | | | | | | 36,597 | | | |
| 2743 | Sparks | MD | | 12/07/2021 | | 2,469,505 | | | | | | | | 19,930 | | | |
| 2744 | Cincinnati | OH | | 12/10/2021 | | 2,740,462 | | | | | | | | 17,853 | | | |
| 2745 | Danville | CA | | 12/15/2021 | | 4,560,858 | | | | | | | | 30,131 | | | |
| 2746 | Nashville | TN | | 03/07/2022 | | 6,912,185 | | | | | | | | 43,235 | | | |
| 2747 | San Jose | CA | | 12/07/2021 | | 16,358,437 | | | | | | | | 106,121 | | | |
| 2748 | Portland | OR | | 12/15/2021 | | 3,823,892 | | | | | | | | 147,948 | | | |
| 2749 | Wauwatosa | WI | | 12/15/2021 | | 4,890,221 | | | | | | | | 42,094 | | | |
| 2750 | Albany | OR | | 01/28/2022 | | 5,670,894 | | | | | | | | 37,087 | | | |
| 2751 | Salem | OR | | 01/28/2022 | | 6,837,087 | | | | | | | | 44,714 | | | |
| 2753 | Depew | NY | | 03/28/2022 | | 4,027,120 | | | | | | | | 49,205 | | | |
| 2754 | Amherst | NY | | 03/28/2022 | | 4,085,868 | | | | | | | | 48,872 | | | |
| 2755 | Landover | MD | | 12/01/2021 | | 4,173,509 | | | | | | | | 35,724 | | | |
| 2756 | Buffalo | NY | | 03/23/2022 | | 2,585,896 | | | | | | | | 30,576 | | | |
| 2757 | Williston | VT | | 07/11/2022 | | 26,058,289 | | | | | | | | 185,415 | | | |
| 2758 | Hicksville | NY | | 01/28/2022 | | 4,241,948 | | | | | | | | 25,476 | | | |
| 2759 | Aurora | CO | | 01/21/2022 | | 16,329,821 | | | | | | | | 83,952 | | | |
| 2760 | West Seneca | NY | | 03/24/2022 | | 6,449,237 | | | | | | | | 55,060 | | | |
| 2761 | Miami | FL | | 02/04/2022 | | 3,995,794 | | | | | | | | 32,908 | | | |
| 2762 | Grand Prairie | TX | | 03/15/2022 | | 2,281,176 | | | | | | | | 27,174 | | | |
| 2763 | Sugar Land | TX | | 02/24/2022 | | 3,575,791 | | | | | | | | 23,214 | | | |
| 2764 | Downers Grove | IL | | 01/28/2022 | | 5,744,258 | | | | | | | | 38,740 | | | |
| 2765 | Mokena | IL | | 01/28/2022 | | 4,057,452 | | | | | | | | 27,364 | | | |
| 2766 | Fishkill | NY | | 03/11/2022 | | 5,117,119 | | | | | | | | 42,914 | | | |
| 2768 | Lewisville | TX | | 02/11/2022 | | 2,231,762 | | | | | | | | 19,240 | | | |
| 2769 | Englewood | CO | | 03/04/2022 | | 6,107,655 | | | | | | | | 39,641 | | | |
| 2771 | Tampa | FL | | 05/02/2022 | | 4,348,622 | | | | | | | | 43,798 | | | |
| 2772 | Fuquay-Varina | NC | | 03/29/2022 | | 1,386,371 | | | | | | | | 15,911 | | | |
| 2774 | Columbus | OH | | 02/15/2022 | | 27,270,689 | | | | | | | | 337,800 | | | |
| 2775 | Mesa | AZ | | 02/15/2022 | | 2,851,568 | | | | | | | | 17,894 | | | |
| 2777 | Glen Burnie | MD | | 04/14/2022 | | 10,545,408 | | | | | | | | 201,083 | | | |
| 2778 | Massillon | OH | | 04/12/2022 | | 5,160,969 | | | | | | | | 32,875 | | | |
| 2779 | Medina | OH | | 04/12/2022 | | 7,741,453 | | | | | | | | 49,313 | | | |
| 2780 | Harrison Township | MI | | 04/27/2022 | | 4,519,119 | | | | | | | | 36,440 | | | |
| 2781 | Auburn | WA | | 05/25/2022 | | 1,723,325 | | | | | | | | 13,710 | | | |
| 2783 | Fort Wayne | IN | | 05/11/2022 | | 12,671,887 | | | | | | | | 75,635 | | | |
| 2784 | Del Rey Oaks | CA | | 11/01/2022 | | 4,536,257 | | | | | | | | 27,234 | | | |
| 2786 | Timonium | MD | | 04/29/2022 | | 7,734,082 | | | | | | | | 43,816 | | | |
| 2787 | Bala Cynwyd | PA | | 05/25/2022 | | 11,092,249 | | | | | | | | 86,341 | | | |
| 2788 | Indianapolis | IN | | 05/25/2022 | | 2,454,533 | | | | | | | | 19,128 | | | |
| 2789 | Parsippany | NJ | | 05/24/2022 | | 6,500,000 | | | | | | | | 30,194 | | | |
| 2790 | Mechanicsburg | PA | | 05/13/2022 | | 2,055,323 | | | | | | | | 23,078 | | | |
| 2792 | Amherst | NY | | 06/28/2022 | | 2,608,827 | | | | | | | | 46,840 | | | |
| 2793 | Depew | NY | | 06/28/2022 | | 1,632,870 | | | | | | | | 29,155 | | | |
| 2794 | Melville | NY | | 05/27/2022 | | 8,371,977 | | | | | | | | 64,644 | | | |
| 2795 | Farmington Hills | MI | | 07/21/2022 | | 5,408,514 | | | | | | | | 23,916 | | | |

# 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 | | | | | | | | | | | | |
| 2796 | Redwood City | CA | | 11/01/2022 | | 17,344,153 | | | | | | | | 100,804 | | | |
| 2797 | Freemont | CA | | 12/01/2022 | | 8,547,607 | | | | | | | | 49,445 | | | |
| 2798 | San Jose | CA | | 12/01/2022 | | 11,488,489 | | | | | | | | 64,022 | | | |
| 2802 | Omaha | NE | | 05/26/2022 | | 9,651,265 | | | | | | | | 57,857 | | | |
| 2803 | Wilmington | DE | | 12/01/2022 | | 4,639,980 | | | | | | | | 50,401 | | | |
| 2804 | Temecula | CA | | 06/09/2022 | | 12,086,228 | | | | | | | | 72,217 | | | |
| 2807 | Sacramento | CA | | 11/22/2022 | | 11,668,684 | | | | | | | | 697,763 | | | |
| 2809 | Teaneck | NJ | | 07/07/2022 | | 29,248,472 | | | | | | | | 224,607 | | | |
| 2810 | Palm Harbor | FL | | 07/18/2022 | | 3,854,186 | | | | | | | | 28,445 | | | |
| 2811 | Napa | CA | | 05/26/2022 | | 2,732,030 | | | | | | | | 20,950 | | | |
| 2812 | Miami | FL | | 08/11/2022 | | 32,038,235 | | | | | | | | 165,816 | | | |
| 2813 | Livonia | MI | | 06/23/2022 | | 3,200,366 | | | | | | | | 33,646 | | | |
| 2814 | Pasco | WA | | 06/28/2022 | | 10,278,798 | | | | | | | | 57,576 | | | |
| 2816 | Florissant | MO | | 09/19/2022 | | 5,674,147 | | | | | | | | 39,281 | | | |
| 2817 | Farmers Branch | TX | | 09/19/2022 | | 4,516,158 | | | | | | | | 31,264 | | | |
| 2818 | Indianapolis | IN | | 09/19/2022 | | 3,520,287 | | | | | | | | 24,370 | | | |
| 2819 | Salem | OR | | 07/28/2022 | | 2,751,134 | | | | | | | | 19,529 | | | |
| 2820 | Melville | NY | | 08/22/2022 | | 7,311,716 | | | | | | | | 33,410 | | | |
| 2821 | Melville | NY | | 08/24/2022 | | 4,627,461 | | | | | | | | 21,144 | | | |
| 2822 | Franklin | TN | | 11/01/2022 | | 1,464,788 | | | | | | | | 9,649 | | | |
| 2823 | Tukwila | WA | | 11/09/2022 | | 4,184,080 | | | | | | | | 28,899 | | | |
| 2824 | Brigantine | NJ | | 10/06/2022 | | 3,421,370 | | | | | | | | 34,387 | | | |
| 2825 | Lebanon | PA | | 10/06/2022 | | 3,280,039 | | | | | | | | 32,966 | | | |
| 2826 | Clearwater | FL | | 08/31/2022 | | 2,829,158 | | | | | | | | 14,466 | | | |
| 2827 | Omaha | NE | | 08/30/2022 | | 2,917,805 | | | | | | | | 19,110 | | | |
| 2829 | Hayward | CA | | 09/29/2022 | | 1,955,464 | | | | | | | | 92,133 | | | |
| 2830 | Madison | WI | | 01/17/2023 | | 2,391,084 | | | | | | | | 10,638 | | | |
| 2831 | San Antonio | TX | | 10/18/2022 | | 3,174,017 | | | | | | | | 20,883 | | | |
| 2832 | Clearwater | FL | | 10/14/2022 | | 1,906,808 | | | | | | | | 12,348 | | | |
| 2833 | Elmwood Park | NJ | | 11/28/2022 | | 10,428,116 | | | | | | | | 70,816 | | | |
| 2834 | Bellevue | WA | | 11/29/2022 | | 1,865,474 | | | | | | | | 30,519 | | | |
| 2835 | Denver | CO | | 07/28/2022 | | 25,553,526 | | | | | | | | 108,704 | | | |
| 2837 | Mount Pleasant | MI | | 11/17/2022 | | 1,544,156 | | | | | | | | 7,374 | | | |
| 2841 | Portland | OR | | 10/31/2022 | | 5,900,612 | | | | | | | | 30,922 | | | |
| 2842 | Ross Township | PA | | 01/06/2023 | | 12,271,748 | | | | | | | | 71,789 | | | |
| 2844 | Newberg | OR | | 12/13/2022 | | 3,452,896 | | | | | | | | 23,280 | | | |
| 2845 | Clackamas | OR | | 12/13/2022 | | 2,299,412 | | | | | | | | 15,408 | | | |
| 2846 | Dallas | TX | | 11/30/2022 | | 6,434,461 | | | | | | | | 42,853 | | | |
| 2847 | Madison | WI | | 11/16/2022 | | 15,892,815 | | | | | | | | 257,113 | | | |
| 2848 | Madison | WI | | 11/16/2022 | | 21,841,997 | | | | | | | | 353,359 | | | |
| 2849 | Monona | WI | | 11/16/2022 | | 14,457,841 | | | | | | | | 142,104 | | | |
| 2852 | Bothell | WA | | 12/16/2022 | | 13,857,165 | | | | | | | | 61,220 | | | |
| 2853 | Compton | CA | | 12/15/2022 | | 2,674,800 | | | | | | | | 11,911 | | | |
| 2857 | Manassas | VA | | 02/17/2023 | | 3,839,176 | | | | | | | | 16,240 | | | |
| 2858 | Gainesville | FL | | 03/30/2023 | | 6,423,072 | | | | | | | | 59,687 | | | |
| 2859 | Salem | OR | | 03/06/2023 | | 2,116,520 | | | | | | | | 8,773 | | | |
| 2860 | Harrisburg | PA | | 03/15/2023 | | 6,447,865 | | | | | | | | 26,296 | | | |
| 2862 | Roslyn | NY | | 05/25/2023 | | 1,891,841 | | | | | | | | 11,006 | | | |
| 2863 | Glen Head | NY | | 05/10/2023 | | 1,494,646 | | | | | | | | 8,584 | | | |
| 2864 | Annapolis | MD | | 04/21/2023 | | 17,571,775 | | | | | | | | 72,528 | | | |
| 2866 | Bellevue | WA | | 03/30/2023 | | 6,606,305 | | | | | | | | 28,833 | | | |

# 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 | | | | | | | | | | | | |
| 2867 | Frederick | MD | | 05/01/2023 | | 7,679,878 | | | | | | | | 34,033 | | | |
| 2868 | Waxhaw | NC | | 05/30/2023 | | 1,913,468 | | | | | | | | 11,464 | | | |
| 2869 | Germantown | MD | | 05/10/2023 | | 11,917,425 | | | | | | | | 43,246 | | | |
| 2870 | Coconut Creek | FL | | 06/27/2023 | | 3,872,918 | | | | | | | | 4,850 | | | |
| 2871 | Olmsted Falls | OH | | 06/15/2023 | | 1,659,786 | | | | | | | | 14,016 | | | |
| 2872 | Nashville | TN | | 06/01/2023 | | 10,928,543 | | | | | | | | 37,524 | | | |
| 2873 | Akron | OH | | 06/21/2023 | | 4,998,581 | | | | | | | | 27,757 | | | |
| 2875 | New York | NY | | 06/07/2023 | | 3,302,346 | | | | | | | | 11,978 | | | |
| 2876 | Middleburg Heights | OH | | 06/23/2023 | | 3,582,932 | | | | | | | | 21,304 | | | |
| 2877 | Carrollton | GA | | 05/31/2023 | | 8,683,962 | | | | | | | | 35,001 | | | |
| 2878 | Portland | OR | | 06/27/2023 | | 19,000,000 | | | | | | | | 40,528 | | | |
| 2881 | Baltimore | MD | | 06/01/2023 | | 7,461,700 | | | | | | | | 31,736 | | | |
| 2882 | Frederick | MD | | 06/16/2023 | | 2,945,750 | | | | | | | | 17,560 | | | |
| 2883 | Frederick | MD | | 06/16/2023 | | 4,656,185 | | | | | | | | 27,756 | | | |
| 2884 | Westwood | NJ | | 08/03/2023 | | 21,860,031 | | | | | | | | 52,513 | | | |
| 2885 | Marietta | GA | | 05/31/2023 | | 10,323,606 | | | | | | | | 41,678 | | | |
| 2886 | Cincinnati | OH | | 06/23/2023 | | 6,420,069 | | | | | | | | 16,373 | | | |
| 2887 | Brooklyn Park | MN | | 07/11/2023 | | 1,800,459 | | | | | | | | 10,720 | | | |
| 2888 | Torrance | CA | | 08/04/2023 | | 6,277,299 | | | | | | | | 26,988 | | | |
| 2889 | Somerville | NJ | | 07/13/2023 | | 8,204,114 | | | | | | | | 34,727 | | | |
| 2890 | Eldersburg | MD | | 08/02/2023 | | 3,378,177 | | | | | | | | 30,518 | | | |
| 2891 | Ellicott City | MD | | 08/02/2023 | | 3,596,874 | | | | | | | | 32,493 | | | |
| 2893 | San Diego | CA | | 09/01/2023 | | 1,519,531 | | | | | | | | 6,375 | | | |
| 2894 | Melville | NY | | 08/03/2023 | | 7,364,753 | | | | | | | | 41,105 | | | |
| 2898 | Santa Clara | CA | | 09/12/2023 | | 4,854,446 | | | | | | | | 43,420 | | | |
| 2899 | High Point | NC | | 07/28/2023 | | 2,159,057 | | | | | | | | 8,373 | | | |
| 2900 | Newark | DE | | 08/04/2023 | | 11,867,596 | | | | | | | | 46,767 | | | |
| 2901 | Princeton | NJ | | 08/11/2023 | | 2,628,836 | | | | | | | | 14,943 | | | |
| 2902 | Maspeth | NY | | 08/29/2023 | | 20,182,085 | | | | | | | | 160,844 | | | |
| 2903 | Middleburg Heights | OH | | 08/25/2023 | | 2,722,985 | | | | | | | | 16,154 | | | |
| 2904 | Reading | PA | | 09/15/2023 | | 31,983,104 | | | | | | | | 118,281 | | | |
| 2908 | Beaverton | OR | | 08/30/2023 | | 3,876,676 | | | | | | | | 15,100 | | | |
| 2909 | Petaluma | CA | | 09/29/2023 | | 9,217,114 | | | | | | | | 35,870 | | | |
| 2912 | Lorton | VA | | 09/15/2023 | | 3,560,707 | | | | | | | | 13,628 | | | |
| 2913 | Livonia | MI | | 09/26/2023 | | 28,105,052 | | | | | | | | 240,037 | | | |
| 2914 | Franklin | WI | | 10/10/2023 | | 5,771,039 | | | | | | | | 30,353 | | | |
| 2915 | Madison | WI | | 10/05/2023 | | 9,137,478 | | | | | | | | 48,059 | | | |
| 2916 | Portland | OR | | 09/28/2023 | | 3,887,723 | | | | | | | | 14,316 | | | |
| 2917 | Santa Rosa | CA | | 10/13/2023 | | 12,793,928 | | | | | | | | 67,111 | | | |
| 2918 | Phoenix | AZ | | 11/14/2023 | | 18,515,461 | | | | | | | | 66,672 | | | |
| 2919 | Rosemead | CA | | 10/31/2023 | | 3,651,209 | | | | | | | | 13,094 | | | |
| 2920 | Pinellas Park | FL | | 11/09/2023 | | 5,106,337 | | | | | | | | 26,678 | | | |
| 2921 | Madison | WI | | 10/13/2023 | | 3,073,434 | | | | | | | | 16,710 | | | |
| 2922 | Frisco | TX | | 11/06/2023 | | 10,579,146 | | | | | | | | 53,374 | | | |
| 2925 | Covington | GA | | 11/21/2023 | | 3,534,082 | | | | | | | | 46,880 | | | |
| 2926 | McDonough | GA | | 11/21/2023 | | 4,167,937 | | | | | | | | 55,288 | | | |
| 2927 | Doraville | GA | | 11/21/2023 | | 3,812,248 | | | | | | | | 50,570 | | | |
| 2934 | San Jose | CA | | 12/07/2023 | | 6,892,022 | | | | | | | | 22,790 | | | |
| 2935 | Grand Prairie | TX | | 11/27/2023 | | 18,200,000 | | | | | | | | 53,026 | | | |
| 2937 | Coconut Creek | FL | | 12/14/2023 | | 8,803,116 | | | | | | | | 9,435 | | | |
| 2940 | Southfield | MI | | 01/05/2024 | | 1,468,525 | | | | | | | | 4,742 | | | |

# 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 | | | | | | | | | | | | |
| 2941 | Brooklyn | NY | | 12/15/2023 | | 12,225,535 | | | | | | | | 39,663 | | | |
| 2945 | Timonium | MD | | 02/13/2024 | | 3,325,933 | | | | | | | | 11,578 | | | |
| 2946 | Sacramento | CA | | 03/28/2024 | | 18,844,547 | | | | | | | | 91,378 | | | |
| 2947 | Commack | NY | | 02/16/2024 | | 3,986,261 | | | | | | | | 18,015 | | | |
| 2949 | Downers Grove | IL | | 02/21/2024 | | 7,568,313 | | | | | | | | 36,448 | | | |
| 2950 | Coral Springs | FL | | 03/06/2024 | | 8,241,927 | | | | | | | | 42,212 | | | |
| 2953 | Visalia | CA | | 04/05/2024 | | 4,301,319 | | | | | | | | 14,894 | | | |
| 2955 | Mountain View | CA | | 03/27/2024 | | 13,559,860 | | | | | | | | 71,744 | | | |
| 2956 | Bridgeville | PA | | 04/09/2024 | | 3,815,000 | | | | | | | | 16,911 | | | |
| 2957 | Niles | IL | | 04/02/2024 | | 9,949,128 | | | | | | | | 34,511 | | | |
| 2959 | City of Industry | CA | | 07/02/2024 | | 19,153,903 | | | | | | | | 144,986 | | | |
| 2960 | City of Industry | CA | | 07/02/2024 | | 5,157,191 | | | | | | | | 39,037 | | | |
| 2961 | Anaheim | CA | | 04/29/2024 | | 4,105,154 | | | | | | | | 33,256 | | | |
| 2962 | Cheektowaga | NY | | 04/29/2024 | | 6,070,446 | | | | | | | | 30,844 | | | |
| 2963 | Southfield | MI | | 03/22/2024 | | 4,694,117 | | | | | | | | 17,249 | | | |
| 2964 | Meridian Township | MI | | 05/01/2024 | | 6,608,887 | | | | | | | | 24,142 | | | |
| 2965 | Seattle | WA | | 05/03/2024 | | 3,115,521 | | | | | | | | 15,320 | | | |
| 2966 | Houston | TX | | 05/10/2024 | | 5,568,871 | | | | | | | | 41,914 | | | |
| 2968 | Portland | OR | | 06/20/2024 | | 29,216,818 | | | | | | | | 149,351 | | | |
| 2972 | Houston | TX | | 06/06/2024 | | 2,535,055 | | | | | | | | 12,434 | | | |
| 2974 | Sanford | ME | | 07/11/2024 | | 11,792,626 | | | | | | | | 143,476 | | | |
| 2975 | Santa Monica | CA | | 07/19/2024 | | 6,250,000 | | | | | | | | 6,234 | | | |
| 2976 | The Woodlands | TX | | 07/24/2024 | | 3,922,622 | | | | | | | | 19,703 | | | |
| 2978 | Twinsburg | OH | | 06/27/2024 | | 5,000,000 | | | | | | | | 14,712 | | | |
| 2980 | Philadelphia | PA | | 08/07/2024 | | 24,041,717 | | | | | | | | 98,975 | | | |
| 2981 | City of Industry | CA | | 08/02/2024 | | 4,013,005 | | | | | | | | 18,832 | | | |
| 2982 | Ruxton | MD | | 06/27/2024 | | 5,889,728 | | | | | | | | 21,006 | | | |
| 2983 | Englewood | CO | | 06/06/2024 | | 5,011,468 | | | | | | | | 16,934 | | | |
| 2984 | Sunnyvale | CA | | 06/06/2024 | | 4,876,577 | | | | | | | | 23,655 | | | |
| 2985 | Bronx | NY | | 09/12/2024 | | 1,767,037 | | | | | | | | 7,671 | | | |
| 2986 | Naperville | IL | | 07/29/2024 | | 9,981,025 | | | | | | | | 44,767 | | | |
| 2989 | Hayward | CA | | 07/30/2024 | | 2,950,930 | | | | | | | | 9,945 | | | |
| 2990 | Tucson | AZ | | 08/28/2024 | | 1,873,587 | | | | | | | | 5,732 | | | |
| 2991 | Lynwood | CA | | 08/07/2024 | | 3,180,211 | | | | | | | | 15,093 | | | |
| 2992 | West Milwaukee | WI | | 07/30/2024 | | 6,051,072 | | | | | | | | 20,073 | | | |
| 2996 | Newark | CA | | 08/20/2024 | | 2,837,727 | | | | | | | | 13,467 | | | |
| 2997 | San Diego | CA | | 07/29/2024 | | 1,575,620 | | | | | | | | 4,965 | | | |
| 2998 | Arcadia | CA | | 09/30/2024 | | 4,932,563 | | | | | | | | 15,597 | | | |
| 2999 | Itasca | IL | | 08/14/2024 | | 4,628,644 | | | | | | | | 15,395 | | | |
| 3000 | Arbutus | MD | | 09/06/2024 | | 23,306,187 | | | | | | | | 113,786 | | | |
| 3001 | Norwalk | CA | | 08/15/2024 | | 5,381,986 | | | | | | | | 41,459 | | | |
| 3002 | Bel Air | MD | | 09/03/2024 | | 4,012,404 | | | | | | | | 14,356 | | | |
| 3003 | Joppa | MD | | 09/03/2024 | | 3,593,933 | | | | | | | | 12,859 | | | |
| 3009 | Baltimore | MD | | 09/30/2024 | | 4,233,217 | | | | | | | | 15,306 | | | |
| 3011 | Avon | OH | | 12/06/2024 | | 2,597,388 | | | | | | | | 29,936 | | | |
| 3013 | Seattle | WA | | 11/14/2024 | | 10,177,850 | | | | | | | | 51,222 | | | |
| 3020 | Owings Mills | MD | | 11/22/2024 | | 11,337,253 | | | | | | | | 43,142 | | | |
| 3025 | Keyport | NJ | | 12/13/2024 | | 6,417,987 | | | | | | | | 23,702 | | | |
| 3026 | Beltsville | MD | | 12/05/2024 | | 4,474,960 | | | | | | | | 15,722 | | | |
| 3027 | Orchard Park | NY | | 12/09/2024 | | 4,441,219 | | | | | | | | 16,953 | | | |
| 3029 | Frederick | MD | | 12/09/2024 | | 2,944,233 | | | | | | | | 16,070 | | | |

# 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 on Disposal | | | | |
| 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 | | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 3033 | Miami Beach | FL | | 01/28/2025 | | 6,425,200 | | | | | | | | 23,719 | | | |
| 3034 | Miami Beach | FL | | 01/28/2025 | | 13,199,093 | | | | | | | | 96,011 | | | |
| 3035 | Beverly Hills | CA | | 01/31/2025 | | 16,737,199 | | | | | | | | 83,636 | | | |
| 3036 | Cleveland | OH | | 01/03/2025 | | 4,931,265 | | | | | | | | 22,052 | | | |
| 3037 | San Antonio | TX | | 01/10/2025 | | 13,200,000 | | | | | | | | 54,579 | | | |
| 3039 | West Chicago | IL | | 03/11/2025 | | 5,542,587 | | | | | | | | 26,733 | | | |
| 3040 | Houston | TX | | 03/03/2025 | | 4,451,154 | | | | | | | | 19,494 | | | |
| 3042 | Mount Kisco | NY | | 02/28/2025 | | 5,198,145 | | | | | | | | 36,147 | | | |
| 3043 | Amherst | NY | | 01/31/2025 | | 6,407,192 | | | | | | | | 29,698 | | | |
| 3044 | Asheville | NC | | 01/30/2025 | | 11,739,202 | | | | | | | | 83,402 | | | |
| 3045 | Charlotte | NC | | 01/30/2025 | | 3,643,732 | | | | | | | | 17,928 | | | |
| 3047 | Smithtown | NY | | 02/21/2025 | | 1,185,057 | | | | | | | | 5,309 | | | |
| 3048 | Wethersfield | CT | | 07/02/2025 | | 4,960,187 | | | | | | | | 31,499 | | | |
| 3049 | Ronkonkoma | NY | | 02/28/2025 | | 3,471,668 | | | | | | | | 10,090 | | | |
| 3050 | Milford | CT | | 02/25/2025 | | 3,949,811 | | | | | | | | 17,824 | | | |
| 3054 | Pleasanton | CA | | 03/21/2025 | | 13,879,746 | | | | | | | | 47,614 | | | |
| 3055 | Delray Beach | FL | | 03/20/2025 | | 6,129,119 | | | | | | | | 28,196 | | | |
| 3056 | Oakland | CA | | 02/25/2025 | | 11,881,806 | | | | | | | | 41,659 | | | |
| 3057 | Forest Lake | MN | | 03/07/2025 | | 9,423,583 | | | | | | | | 30,358 | | | |
| 3058 | Huntsville | AL | | 02/24/2025 | | 3,368,451 | | | | | | | | 11,155 | | | |
| 3059 | Suwanee | GA | | 02/26/2025 | | 7,925,906 | | | | | | | | 26,201 | | | |
| 3060 | Harrisburg | PA | | 04/21/2025 | | 16,946,306 | | | | | | | | 78,685 | | | |
| 3061 | The Woodlands | TX | | 04/11/2025 | | 3,539,870 | | | | | | | | 15,945 | | | |
| 3063 | Cheektowaga | NY | | 03/28/2025 | | 5,500,000 | | | | | | | | 16,392 | | | |
| 3064 | Salt Lake City | UT | | 04/30/2025 | | 3,464,705 | | | | | | | | 15,995 | | | |
| 3066 | Maple Grove | MN | | 04/29/2025 | | 5,448,303 | | | | | | | | 23,526 | | | |
| 3067 | Teaneck | NJ | | 04/30/2025 | | 6,934,709 | | | | | | | | 29,726 | | | |
| 3068 | San Diego | CA | | 06/02/2025 | | 4,974,382 | | | | | | | | 16,143 | | | |
| 3069 | San Diego | CA | | 06/02/2025 | | 4,974,382 | | | | | | | | 16,143 | | | |
| 3071 | Charlotte | NC | | 04/30/2025 | | 1,931,013 | | | | | | | | 8,623 | | | |
| 3077 | Miami Beach | FL | | 06/11/2025 | | 12,437,867 | | | | | | | | 39,205 | | | |
| 3078 | Maple Heights | OH | | 06/20/2025 | | 11,500,000 | | | | | | | | 21,964 | | | |
| 3079 | Overland Park | KS | | 06/05/2025 | | 5,572,112 | | | | | | | | 17,596 | | | |
| 3083 | Roseville | MN | | 07/01/2025 | | 4,466,905 | | | | | | | | 20,862 | | | |
| 3084 | Minnetonka | MN | | 04/28/2025 | | 17,178,771 | | | | | | | | 54,908 | | | |
| 3085 | Columbus | GA | | 06/06/2025 | | 10,299,716 | | | | | | | | 31,760 | | | |
| 3086 | Salem | OR | | 06/05/2025 | | 11,437,775 | | | | | | | | 39,117 | | | |
| 3089 | Mesa | AZ | | 06/16/2025 | | 3,680,535 | | | | | | | | 12,251 | | | |
| 3090 | Orem | UT | | 06/06/2025 | | 5,955,605 | | | | | | | | 27,976 | | | |
| 3094 | Hayward | CA | | 06/24/2025 | | 4,842,649 | | | | | | | | 98,909 | | | |
| 3095 | Sandy Springs | GA | | 07/14/2025 | | 3,431,306 | | | | | | | | 14,754 | | | |
| 3096 | New Berlin | WI | | 07/21/2025 | | 12,124,725 | | | | | | | | 59,013 | | | |
| 3097 | San Jose | CA | | 08/14/2025 | | 12,644,066 | | | | | | | | 58,467 | | | |
| 3103 | Myrtle Beach | SC | | 08/01/2025 | | 3,685,352 | | | | | | | | 11,525 | | | |
| 3104 | Owings Mills | MD | | 07/29/2025 | | 6,870,702 | | | | | | | | 22,986 | | | |
| 3108 | Bothell | WA | | 09/26/2025 | | 5,139,563 | | | | | | | | 16,325 | | | |
| 3115 | Casselberry | FL | | 10/07/2025 | | 2,845,661 | | | | | | | | 13,515 | | | |
| 3121 | Menlo Park | CA | | 11/20/2025 | | 6,700,000 | | | | | | | | 20,302 | | | |
| 3132 | Plymouth | MN | | 01/06/2026 | | | | | | | | | | 18,648 | | | |
| 3133 | West Jordan | UT | | 01/02/2026 | | | | | | | | | | 9,718 | | | |
| 3135 | Pacific Grove | CA | | 12/18/2025 | | 7,000,000 | | | | | | | | 24,952 | | | |

# 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 | | | | | | | | | | | | |
| 3140 | Naples | FL | | 03/03/2026 | | | | | | | | | | 20,646 | | | |
| 3144 | Highland Park | MI | | 02/02/2026 | | | | | | | | | | 472,819 | | | |
| 3155 | Arbutus | MD | | 03/10/2026 | | | | | | | | | | 31,465 | | | |
| 3157 | Bradenton | FL | | 05/28/2026 | | | | | | | | | | 9,025 | | | |
| 3160 | Taylor | MI | | 05/05/2026 | | | | | | | | | | 21,823 | | | |
| 3163 | Everette | WA | | 04/27/2026 | | | | | | | | | | 20,111 | | | |
| 3166 | Wayne | MI | | 05/05/2026 | | | | | | | | | | 11,720 | | | |
| 3168 | Hudson | WI | | 05/13/2026 | | | | | | | | | | 30,637 | | | |
| 3169 | Danbury | CT | | 06/01/2026 | | | | | | | | | | 36,199 | | | |
| 3173 | Pikesville | MD | | 06/12/2026 | | | | | | | | | | 19,673 | | | |
| 3174 | Towson | MD | | 06/12/2026 | | | | | | | | | | 28,198 | | | |
| 3175 | Santa Clarita | CA | | 05/29/2026 | | | | | | | | | | 16,024 | | | |
| 3178 | Oak Lawn | IL | | 06/25/2026 | | | | | | | | | | 18,718 | | | |
| 3180 | Eagan | MN | | 06/15/2026 | | | | | | | | | | 9,455 | | | |
| 3184 | White Plains | NY | | 07/21/2026 | | | | | | | | | | 11,982 | | | |
| A01736 | Monrovia | CA | | 03/02/2017 | | 693,870 | | | | | | | | 72,828 | | | |
| A01771 | St. Louis Park | MN | | 05/21/2020 | | 2,358,436 | | | | | | | | 32,495 | | | |
| A01812 | Totowa | NJ | | 10/28/2019 | | 4,391,500 | | | | | | | | 49,993 | | | |
| A01954 | Abingdon | MD | | 11/30/2022 | | 2,674,657 | | | | | | | | 12,187 | | | |
| A01963 | Annapolis | MD | | 09/30/2022 | | 2,891,197 | | | | | | | | 27,397 | | | |
| A02036 | Addison | TX | | 05/01/2018 | | 1,008,307 | | | | | | | | 19,878 | | | |
| A02071 | Huntington | CA | | 03/31/2023 | | 2,904,659 | | | | | | | | 10,126 | | | |
| A02176 | El Cajon | CA | | 12/16/2019 | | 1,854,773 | | | | | | | | 16,084 | | | |
| A02506 | San Jose | CA | | 01/26/2021 | | 1,892,120 | | | | | | | | 10,270 | | | |
| A02574 | Hazle Township | PA | | 10/21/2021 | | 5,798,019 | | | | | | | | 145,366 | | | |
| 0299999. Mortgages with partial repayments | | | | | | 4,479,203,380 | | | | | | | | 45,363,179 | | | |
| 3193 | Nottingham | MD | | 09/01/2026 | 09/01/2026 | | | | | | | | 2,750,000 | 2,750,000 | | | |
| 0399999. Mortgages disposed | | | | | | | | | | | | | 2,750,000 | 2,750,000 | | | |
| 0599999 - Totals | | | | | | 4,692,178,696 | | | | | | | 211,577,725 | 256,940,904 | | | |

# 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 Symbol | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | | 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 |
| | AEA Investors SBF IV, LP | Stamford | CT | AEA Inv SBF IV Partners LP | | 10/11/2019 | 3 | | 97,268 | | | 0.009 |
| | Angeleno Investors III, LP | Los Angeles | CA | Angeleno Group Mgmt III, LLC | | 06/16/2010 | 1 | | 199,458 | | | 0.016 |
| | Aquiline FS Fund III LP | New York | NY | Aquiline FS Fund III LP | | 02/25/2015 | 3 | | 348,924 | | | 0.005 |
| | Aquiline FS Fund V, LP | New York | NY | Aquiline FS Fund V, LP | | 05/22/2024 | 3 | | 276,384 | | | 0.002 |
| | Aquiline Tech Growth Fd II, LP | New York | NY | Aquiline Tech Growth II GP Ltd | | 04/28/2022 | 1 | | 437,644 | | | 0.021 |
| | Bison Capital Partners VI, LP | Santa Monica | CA | Bison Capital Prtnrs VI GP, LP | | 03/30/2023 | 3 | | 36 | | | 0.034 |
| | Caltius Eq Prtnrs V, LP, SBIC | Los Angeles | CA | Caltius Eq Prtnrs V, LP, SBIC | | 05/09/2025 | 3 | | 291,006 | | | 0.044 |
| | Construct Capital I, LP | Chevy Chase | MD | Construct Capital GP I, LLC | | 02/03/2021 | 1 | | 20,000 | | | 0.029 |
| | Construct Capital II, LP | Chevy Chase | MD | Construct Capital GP II, LLC | | 09/29/2022 | 1 | | 90,000 | | | 0.023 |
| | Construct Capital III, LP | Chevy Chase | MD | Construct Capital III, LP | | 12/05/2025 | 1 | | 645,000 | | | 0.025 |
| | Construct Cptl Select Fd I LP | Chevy Chase | MD | Construct Cptl Select Fd I LP | | 04/01/2022 | 1 | | 215,000 | | | 0.033 |
| | CRV XVIII, LP | Cambridge | MA | CRV XVIII GP, LP | | 02/12/2021 | 1 | | 125,000 | | | 0.016 |
| | CRV XX, LP | Cambridge | MA | CRV XX, LP | | 10/24/2025 | 1 | | 1,012,500 | | | 0.007 |
| | Dextra Co-Investment VII, LP | New York | NY | Dextra Co-Investment VII, LP | | 03/14/2025 | 3 | | 1,489,214 | | | 0.015 |
| | Diversis Cptl Partners I, LP | Los Angeles | CA | Diversis Cptl Prtnrs GP I, LP | | 07/17/2019 | 3 | | 58,824 | | | 0.039 |
| | EIP Flagship Fund III | New York | NY | Energy Impact Partners LP | | 10/29/2024 | 1 | | 413,615 | | | 0.007 |
| | Emerald Lake Capital Prtnrs LP | Santa Monica | CA | Emerald Lake Capital Prtnrs LP | | 06/18/2025 | 3 | | 1,571,708 | | | 0.020 |
| | EVE Partners I, LP | Ponte Vedra Beach | FL | EVE Partners I, LP | | 03/30/2026 | 3 | | 2,329,780 | | | 0.018 |
| | EW Healthcare Prtns Fund 2, LP | Woodlands | TX | EW Healthcare Prtns Fd 2-GP LP | | 09/26/2019 | 1 | | 1,538 | | | 0.010 |
| | Genstar Cap Partners VIII, LP | San Francisco | CA | Genstar Capital VIII, LP | | 10/16/2017 | 3 | | 27,224 | | | 0.006 |
| | Genstar Capital Partners X, LP | San Francisco | CA | Genstar Capital X, LP | | 12/13/2021 | 3 | | 10,074 | | | 0.002 |
| | Genstar Capital Partners XI LP | San Francisco | CA | Genstar Capital XI, LP | | 08/23/2024 | 3 | | 24,652 | | | 0.001 |
| | GENUI III GmbH&Co geschl InvKG | Hamburg | DEU | GENUI Partners | | 12/12/2025 | 3 | | (112,785) | | | 0.009 |
| | HGGC Fund IV, LP | Palo Alto | CA | HGGC Fund IV GP, LP | | 06/25/2020 | 3 | | 795,009 | | | 0.018 |
| | Lerer Hippeau VII, LP | Palo Alto | CA | Lerer Hippeau Ven VII GP, LLC | | 03/20/2020 | 1 | | 175,000 | | | 0.039 |
| | Lerer Hippeau IX, LP | Palo Alto | CA | Lerer Hippeau IX, GP, LP LLC | | 06/11/2025 | 1 | | 480,000 | | | 0.046 |
| | Lightyear VI, LP | New York | NY | Lightyear Fund VI GP, LP | | 05/27/2026 | 3 | | 1,765,469 | | | 0.004 |
| | LS Power Equity Partners IV LP | New York | NY | LS Power Partners IV, LP | | 06/10/2019 | 3 | | 39,445 | | | 0.007 |
| | LS Power Equity Partners V, LP | New York | NY | LS Power Partners V, LP | | 12/04/2023 | 3 | | 298,446 | | | 0.029 |
| | Maveron Eq.Partners VIII, LP | Seattle | WA | Maveron GP VIII, LLC | | 06/22/2022 | 1 | | 710,711 | | | 0.044 |
| | MPowered Cap Access Fd I LP | Minneapolis | MN | MPowered Cap Access Fd I LP | | 04/26/2023 | 1 | | 643,402 | | | 0.063 |
| | Otro Capital Fund, LP | New York | NY | Otro Capital Fund, LP | | 09/03/2025 | 3 | | 1,255,103 | | | 0.020 |
| | Procuritas Cptl Inves VII D AB | Stockholm | SWE | Procuritas Cptl Inves VII D AB | | 07/21/2022 | 3 | | 1,001,310 | | | 0.025 |
| | Revelstoke Cptl PrtnrsFd IIILP | Denver | CO | RCP Fund III GP, LLC | | 12/29/2021 | 3 | | 143,913 | | | 0.007 |
| | Revolution Ventures III, LP | Washington | DC | Revolution Ventures GP III, LP | | 10/13/2020 | 1 | | 32,558 | | | 0.033 |
| | Tenex Capital Partners IV, LP | El Segundo | CA | Tenex Capital IV GP, LP | | 06/06/2025 | 3 | | 874,387 | | | 0.006 |
| | Threshold Ventures III, LP | Menlo Park | CA | Threshold Ven III GP, LLC | | 10/21/2019 | 1 | | 26,032 | | | 0.052 |
| | Threshold Ventures IV, LP | Menlo Park | CA | Threshold Ventures IV GP, LLC | | 11/03/2022 | 1 | | 120,000 | | | 0.027 |
| | Threshold Ventures V, LP | Palo Alto | CA | Threshold Ventures V GP, LLC | | 10/01/2025 | 1 | | 200,000 | | | 0.029 |
| | TVM Life Science Innov I, LP | St Helier | GBR | TVM Life Science Mgmt, Ltd. | | 10/15/2012 | 1 | | 104,717 | | | 0.040 |
| | TVM Life Science Innov II SCSp | Munich | DEU | TVM LS Ven VIII (GP) S.a.r.l. | | 01/28/2019 | 1 | | 310,985 | | | 0.017 |
| | Wind Point Partners IX-A, LP | Chicago | IL | Wind Point Partners IX, LP | | 11/09/2020 | 3 | | 75,568 | | | 0.008 |
| | Wind Point Partners X-A, LP | Chicago | IL | Wind Point Investors X LP | | 09/15/2022 | 3 | | 14,204 | | | 0.008 |
| | Wind Point Partners XI-A, LP | Chicago | IL | Wind Point Investors XI, LP | | 09/03/2026 | 3 | 1,685,910 | | | | 0.004 |
| | Windjammer Capital Fund VI, LP | Newport Beach | CA | Windjammer Cpitl Invstrs VI,LP | | 07/22/2024 | 3 | | 657,855 | | | 0.008 |
| 1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated | | | | | | | | 1,685,910 | 19,296,178 | | | XXX |
| | Balance Point Cap Ptnrs VI LP | Westport | CT | Balance Point Cap Ptnrs VI LP | | 07/23/2024 | 2 | | 883,445 | | | 0.015 |
| | BlackRock Glob Infr Fd IV A LP | Greenwich | CT | BGIF IV (GenPar), LLC | | 12/16/2022 | 2 | | 96,975 | | | 0.065 |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| | Cyprium Investors IV, LP | Cleveland | OH | Cyprium IV Management LLC | | 06/16/2014 | 2 | | (21,773) | | | 0.022 |
| | Falko RA Opp Fund II, LP | St Helier | JEY | Falko RAOG GP II Ltd | | 03/25/2019 | 2 | | 21,783 | | | 0.015 |
| | GCG Investors V Aggregato, LLC | Chicago | IL | GCG Investors V, LP | | 09/03/2021 | 2 | | 24,476 | | | 0.075 |
| | Global Powr&En Infrs Fd III LP | Greenwich | CT | GEPIF III | | 04/05/2019 | 2 | | (11,442) | | | 0.002 |
| | GoldPoint Prtnrs Priv Dbt V LP | New York | NY | GoldPoint Prtnrs Priv Dbt V LP | | 07/02/2020 | 2 | | 284 | | | 0.013 |
| | Gryphon Jr Capital Fund III LP | New York | NY | Gryphon Jr Capital Fund III LP | | 09/15/2022 | 2 | | 532,009 | | | 0.028 |
| | MML Dorchester SCSp | Senningerberg | LUX | MML Dorchester GP S.à r.l. | | 12/09/2025 | 2 | | 106,892 | | | 0.018 |
| | MML Prtnship Cap VII, SCSp | London | GBR | MML Prtnship CapVII GP, Sarl | | 09/17/2019 | 2 | | 74,622 | | | 0.015 |
| | MML Prtnship Cap VIII, SCSp | London | GBR | MML Prtnship Capital VIII SCSp | | 06/28/2024 | 2 | | 212,624 | | | 0.010 |
| | Northstar Mezzanine Prtns VIII | Minneapolis | MN | NorthStar VIII GP LLC | | 12/06/2024 | 2 | | 262,998 | | | 0.026 |
| | PA Direct Cr Oppo Fd III LP | Darien | CT | PADCOF III GP, LLC | | 11/02/2020 | 2 | | 27,277 | | | 0.009 |
| | Peninsula Fund VIII, LP | Detroit | MI | Peninsula Fund VIII Mgmt LLC | | 03/13/2024 | 2 | | 492,500 | | | 0.042 |
| | Siguler Guff SBCOF II, LP | Boston | MA | SigulerGuff SBCOF II Mez GPLLC | | 12/05/2019 | 2 | | 45,000 | | | 0.050 |
| | Siguler Guff SBCOF III, LP | Boston | MA | Siguler Guff SBCOF III GP, LLC | | 12/21/2022 | 2 | | 159,000 | | | 0.131 |
| | Yukon Capital Partners II, LP | Minneapolis | MN | Yukon Partners II, LLC | | 12/19/2013 | 2 | | 154,198 | | | 0.025 |
| 2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated | | | | | | | | | 3,060,868 | | | XXX |
| | Cinnaire Fund for Housing 43 | Lansing | MI | Cinnaire-43, Inc | | 06/12/2025 | | | 912,648 | | | 0.094 |
| | PNC LIHTC Fund 98 | Portland | OR | PNC LIHTC Fund 98 | | 06/13/2025 | | | 2,499,228 | | | 0.171 |
| | R4 CSGA Acquisition LLC | New York | NY | R4 Housing Partners | | 08/18/2026 | | 1,106,000 | | | | 0.000 |
| | R4 Housing Partners XXVI, LP | New York | NY | R4 Housing Partners | | 07/01/2026 | | 5,450,820 | | | | 0.076 |
| | Red Stone Equity-Fund 84, LP | New York | NY | Red Stone Equity-Fund 84, LP | | 04/26/2021 | | | 205,186 | | | 0.050 |
| 4899999. Qualifying federal tax credit investments - unaffiliated | | | | | | | | 6,556,820 | 3,617,062 | | | XXX |
| 7899999. Total - unaffiliated | | | | | | | | 8,242,730 | 25,974,108 | | | XXX |
| 7999999. Total - affiliated | | | | | | | | | | | | XXX |
| 8099999 - Totals | | | | | | | | 8,242,730 | 25,974,108 | | | 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 |
| | Amberbrook VII, LLC | New York | NY | Partially Disposed | 03/31/2016 | 09/29/2026 | 16,249 | | | | | | | 16,249 | 16,249 | | | | 331 |
| | Amberbrook VIII, LP | New York | NY | Partially Disposed | 12/20/2019 | 09/30/2026 | 163,616 | | | | | | | 163,616 | 163,616 | | | | 3,339 |
| | Aquiline FS Fund III, LP | New York | NY | Partially Disposed | 02/25/2015 | 08/18/2026 | 348,924 | | | | | | | 348,924 | 1,259,512 | | 910,588 | 910,588 | |
| | Aquiline FS Fund IV, LP | New York | NY | Partially Disposed | 12/20/2019 | 07/28/2026 | 55,716 | | | | | | | 55,716 | 150,524 | | 94,808 | 94,808 | |

# 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 |
| | Aquiline FS Fund V, LP | New York | NY | Partially Disposed | 05/22/2024 | 08/03/2026 | | | | | | | | | 5,185 | | 5,185 | 5,185 | |
| | Aquiline Tech Growth Fd II, LP | New York | NY | Partially Disposed | 04/28/2022 | 09/16/2026 | 379,903 | | | | | | | 379,903 | 881,481 | | 501,578 | 501,578 | |
| | Axiom Asia Prvte Cptl Fd II LP | Singapore | SGP | Partially Disposed | 12/22/2009 | 07/30/2026 | | | | | | | | | 204,231 | | 204,231 | 204,231 | |
| | Axiom Asia Prvte Cptl Fd IIILP | Singapore | SGP | Partially Disposed | 10/05/2012 | 07/24/2026 | | | | | | | | | | | | | 120,367 |
| | BBH Capital Partners IV, LP | New York | NY | Partially Disposed | 12/30/2011 | 07/02/2026 | | | | | | | | | 271,439 | | 271,439 | 271,439 | 37,681 |
| | BBH Capital Partners V, LP | New York | NY | Partially Disposed | 12/19/2016 | 07/08/2026 | 156,872 | | | | | | | 156,872 | 2,015,979 | | 1,859,107 | 1,859,107 | |
| | Bison Capital Partners IV, LP | Santa Monica | CA | Partially Disposed | 03/15/2013 | 07/08/2026 | | | | | | | | | 1,516,143 | | 1,516,143 | 1,516,143 | 35,274 |
| | Bison Capital Partners V, LP | Santa Monica | CA | Partially Disposed | 09/18/2017 | 07/10/2026 | | | | | | | | | | | | | 3,895 |
| | Bison Capital Partners VI, LP | Santa Monica | CA | Partially Disposed | 03/30/2023 | 07/29/2026 | 1,187,117 | | | | | | | 1,187,117 | 1,187,117 | | | | |
| | Charles River Prtnship XVI, LP | Cambridge | MA | Partially Disposed | 05/11/2015 | 09/10/2026 | 1,433,785 | | | | | | | 1,433,785 | 1,433,785 | | | | |
| | Charles River Prtnship XVII LP | Cambridge | MA | Partially Disposed | 03/28/2018 | 07/02/2026 | 514,986 | | | | | | | 514,986 | 514,986 | | | | |
| | Dextra Co-Investment VII, LP | New York | NY | Partially Disposed | 03/14/2025 | 09/28/2026 | 36,513 | | | | | | | 36,513 | 36,513 | | | | 15,290 |
| | Diversis Capital Partners I LP | Los Angeles | CA | Partially Disposed | 07/17/2019 | 09/03/2026 | 632,946 | | | | | | | 632,946 | 632,946 | | | | 5,377 |
| | EIP Flagship Fund III | New York | NY | Partially Disposed | 10/29/2024 | 07/13/2026 | | | | | | | | | | | | | 14,599 |
| | Emerald Lake Capital Prtns, LP | Santa Monica | CA | Partially Disposed | 06/18/2025 | 08/14/2026 | | | | | | | | | | | | | 869 |
| | EVE Partners I, LP | Ponte Vedra Beach | FL | Partially Disposed | 03/30/2026 | 09/16/2026 | 199,320 | | | | | | | 199,320 | 199,320 | | | | 5,872 |
| | Genstar Capital Partners IX LP | San Francisco | CA | Partially Disposed | 09/03/2019 | 09/14/2026 | 78,431 | | | | | | | 78,431 | 78,431 | | | | |
| | Genstar Capital Partners XI LP | San Francisco | CA | Partially Disposed | 08/23/2024 | 09/14/2026 | 140,792 | | | | | | | 140,792 | 162,663 | | 21,871 | 21,871 | |
| | GENUI III GmbH&Co geschl InvKG | Hamburg | DEU | Partially Disposed | 12/12/2025 | 07/15/2026 | | | | | | | | | | | | | 8,303 |
| | HGGC Fund IV, LP | Palo Alto | CA | Partially Disposed | 06/25/2020 | 08/11/2026 | | | | | | | | | | | | | 152,266 |
| | Lightyear Fund IV, LP | New York | NY | Partially Disposed | 12/12/2016 | 07/20/2026 | | | | | | | | | 1,661 | | 1,661 | 1,661 | 25,902 |
| | Lightyear Fund V, LP | New York | NY | Partially Disposed | 12/17/2020 | 07/17/2026 | 772,839 | | | | | | | 772,839 | 2,589,787 | | 1,816,948 | 1,816,948 | 14,889 |
| | LS Power Equity Prtnrs III, LP | New York | NY | Partially Disposed | 07/11/2014 | 09/03/2026 | | | | | | | | | | | | | 101,079 |
| | LS Power Equity Prtnrs IV, LP | New York | NY | Partially Disposed | 06/10/2019 | 08/11/2026 | | | | | | | | | | | | | 651 |
| | LS Power Equity Partners V, LP | New York | NY | Partially Disposed | 12/04/2023 | 09/21/2026 | 31,709 | | | | | | | 31,709 | 31,709 | | | | 132 |
| | Maveron Equity Partners VI, LP | Seattle | WA | Partially Disposed | 12/12/2016 | 08/27/2026 | 450,000 | | | | | | | 450,000 | 450,000 | | | | |
| | MPowered Captal Access Fd I LP | Minneapolis | MN | Partially Disposed | 04/26/2023 | 09/14/2026 | 219,663 | | | | | | | 219,663 | 219,663 | | | | |
| | New Leaf Ventures IV, LP | New York | NY | Partially Disposed | 07/17/2018 | 09/14/2026 | 2,029,551 | | | | | | | 2,029,551 | 2,029,551 | | | | |
| | Revelstoke Cptl Prtnrs Fd IILP | Denver | CO | Partially Disposed | 07/20/2018 | 09/30/2026 | 780,950 | | | | | | | 780,950 | 780,950 | | | | |
| | Revelstoke Cptl PrtnrsFd IIILP | Denver | CO | Partially Disposed | 12/29/2021 | 09/16/2026 | | | | | | | | | 242,586 | | 242,586 | 242,586 | |
| | Revolution Growth II, LP | Washington | DC | Fully Disposed | 01/19/2012 | 08/19/2026 | 1 | | | | | | | 1 | 2,235 | | 2,234 | 2,234 | |
| | Revolution Ventures III, LP | Washington | DC | Partially Disposed | 10/13/2020 | 07/02/2026 | 18,934 | | | | | | | 18,934 | 18,934 | | | | |
| | Ridge Ventures IV, LP | San Francisco | CA | Partially Disposed | 07/27/2018 | 08/06/2026 | 4,462,155 | | | | | | | 4,462,155 | 5,242,931 | | 780,776 | 780,776 | |
| | Stone Point VIII, LP | Greenwich | CT | Partially Disposed | 04/08/2020 | 08/27/2026 | 17,071 | | | | | | | 17,071 | 17,071 | | | | 23,725 |
| | Stone Point IX, LP | Greenwich | CT | Partially Disposed | 06/24/2022 | 08/13/2026 | 144,555 | | | | | | | 144,555 | 144,555 | | | | 17,177 |
| | Tenex Capital Partners IV, LP | New York | NY | Partially Disposed | 06/06/2025 | 07/13/2026 | | | | | | | | | | | | | 18,944 |
| | TVM IV GMBH & CO KG | Munich | DEU | Partially Disposed | 03/02/2000 | 07/22/2026 | | | | | | | | | 162,013 | | 162,013 | 162,013 | |
| | TVM Life Science Ventres VI LP | Munich | DEU | Fully Disposed | 10/10/2005 | 07/23/2026 | | | | | | | | | 62,344 | | 62,344 | 62,344 | |
| | Wind Point Partners IX-A, LP | Chicago | IL | Partially Disposed | 11/09/2020 | 09/24/2026 | 1,653 | | | | | | | 1,653 | 3,643 | | 1,990 | 1,990 | |
| | Windjammer Capital Fund VI, LP | Newport Beach | CA | Partially Disposed | 07/22/2024 | 09/23/2026 | 43,559 | | | | | | | 43,559 | 43,559 | | | | |
| 1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated | | | | | | | 14,317,810 | | | | | | | 14,317,810 | 22,773,312 | | 8,455,502 | 8,455,502 | 605,962 |
| | AEA Mezzanine Fund IV, LP | Stamford | CT | Partially Disposed | 07/23/2018 | 07/02/2026 | 6,513 | | | | | | | 6,513 | 6,513 | | | | 98,168 |
| | AEA Middle Market Dbt Fd IV LP | Stamford | CT | Partially Disposed | 09/11/2019 | 07/30/2026 | 686,781 | | | | | | | 686,781 | 686,781 | | | | 273,474 |
| | AMC Capital IV, SCSp | London | GBR | Partially Disposed | 08/23/2018 | 07/24/2026 | 634,679 | | | | | | | 634,679 | 634,679 | | | | 516,128 |
| | Arrowhead Capital Fund III, LP | Greenwich | CT | Partially Disposed | 12/20/2017 | 07/01/2026 | | | | | | | | | | | | | 38,742 |
| | Banyan Hldngs Alpha LLC Cl A | Colleyville | TX | Partially Disposed | 12/21/2021 | 07/30/2026 | | | | | | | | | | | | | 60,303 |
| | BlackRock Glbl Infr Fd IV A LP | Greenwich | CT | Partially Disposed | 12/16/2022 | 09/11/2026 | | | | | | | | | | | | | 36,033 |
| | Churchill Jr Cptl Opp Fd II LP | New York | NY | Partially Disposed | 08/11/2022 | 09/01/2026 | 303,502 | | | | | | | 303,502 | 303,502 | | | | 61,028 |

# 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 |
| | Colbeck Strtgic Ldng Fd III LP | Los Angeles | CA | Partially Disposed | 05/01/2026 | 09/11/2026 | 52,350 | | | | | | | 52,350 | 52,350 | | | | 126,289 |
| | Crescent Cr Solutions VIII LP | Los Angeles | CA | Partially Disposed | 09/27/2021 | 07/21/2026 | | | | | | | | | 24,216 | | 24,216 | 24,216 | 47,527 |
| | Crescent Cr Solutions IX, LP | Los Angeles | CA | Partially Disposed | 12/19/2025 | 07/29/2026 | | | | | | | | | | | | | 41,886 |
| | Cyprium Investors IV, LP | Cleveland | OH | Partially Disposed | 06/16/2014 | 07/28/2026 | 150,233 | | | | | | | 150,233 | 150,233 | | | | 84,247 |
| | Cyprium Investors V, LP | Cleveland | OH | Partially Disposed | 08/15/2019 | 07/24/2026 | 539,673 | | | | | | | 539,673 | 539,673 | | | | 135,011 |
| | Falcon Privte Crdt Opp VII LP | Boston | MA | Partially Disposed | 07/15/2024 | 09/30/2026 | | | | | | | | | | | | | 75,281 |
| | Falcon Strategic Prtnrs IV LP | Boston | MA | Partially Disposed | 12/31/2013 | 07/02/2026 | 106,450 | | | | | | | 106,450 | 106,450 | | | | 56,872 |
| | Falko Regnl Aircrft Opp Fd LP | St Helier | JEY | Partially Disposed | 12/16/2015 | 07/31/2026 | | | | | | | | | | | | | 211,007 |
| | Falko Rgnl Aircft Opp Fd II LP | St Helier | JEY | Partially Disposed | 03/25/2019 | 07/23/2026 | | | | | | | | | | | | | 258,481 |
| | GCG Investors III, LP | Chicago | IL | Partially Disposed | 04/29/2013 | 07/30/2026 | | | | | | | | | | | | | 23,240 |
| | GCG Investors IV, LP | Chicago | IL | Partially Disposed | 03/14/2017 | 07/30/2026 | 26,337 | | | | | | | 26,337 | 26,337 | | | | 66,816 |
| | GCG Investors V, LP | Chicago | IL | Partially Disposed | 10/14/2020 | 07/30/2026 | | | | | | | | | | | | | 24,682 |
| | GCG Investors VI, LP | Chicago | IL | Partially Disposed | 06/15/2023 | 07/31/2026 | 17,606 | | | | | | | 17,606 | 17,606 | | | | 38,954 |
| | Global Engy & Infrs Pw Fd I LP | Greenwich | CT | Other than Temporary Impairment | 09/26/2011 | 09/30/2026 | 119,880 | | | 119,880 | | (119,880) | | | | | | | |
| | Globl Pwr& Engy Infrs Fd IIILP | Greenwich | CT | Partially Disposed | 04/05/2019 | 09/22/2026 | 365,240 | | | | | | | 365,240 | 365,240 | | | | 917,860 |
| | GMB Mezzanine Capital II, LP | Minneapolis | MN | Partially Disposed | 10/15/2010 | 07/17/2026 | 68,508 | | | | | | | 68,508 | 68,508 | | | | 66,709 |
| | GMB Mezzanine Capital III, LP | Minneapolis | MN | Partially Disposed | 09/08/2015 | 07/02/2026 | 290,328 | | | | | | | 290,328 | 290,328 | | | | |
| | GMB Mezz Cptl IV - Parallel LP | Minneapolis | MN | Partially Disposed | 11/13/2020 | 08/04/2026 | 23,958 | | | | | | | 23,958 | 23,958 | | | | 41,926 |
| | GMB Mezzanine Capital IV, LP | Minneapolis | MN | Partially Disposed | 03/27/2019 | 09/03/2026 | 242,463 | | | | | | | 242,463 | 242,463 | | | | 116,159 |
| | GMB Mezzanine Capital V, LP | Minneapolis | MN | Partially Disposed | 05/05/2023 | 08/18/2026 | | | | | | | | | | | | | 96,203 |
| | Goldpoint Mezz Prtnrs IV LP | New York | NY | Partially Disposed | 12/21/2015 | 07/09/2026 | 1,201 | | | | | | | 1,201 | 1,201 | | | | 17,427 |
| | GoldPoint Prtnrs Prvt Dbt V LP | New York | NY | Partially Disposed | 07/02/2020 | 07/10/2026 | 457 | | | | | | | 457 | 457 | | | | 50,972 |
| | LBC Credit Partners V, LP | Radnor | PA | Other than Temporary Impairment | 07/17/2020 | 09/30/2026 | 1,843,546 | | | 1,228,245 | | (1,228,245) | | 615,301 | 615,301 | | | | 206,973 |
| | Midwest Mezzanine Fund V, LP | Chicago | IL | Partially Disposed | 06/27/2013 | 09/14/2026 | | | | | | | | | | | | | 21,608 |
| | MML Prtnrship Cptl VII SCSp | London | GBR | Partially Disposed | 09/17/2019 | 08/25/2026 | 17,505 | | | | | | | 17,505 | 17,505 | | | | |
| | New Canaan Fd Mezz VII SBIC LP | New Canaan | CT | Partially Disposed | 02/09/2021 | 07/06/2026 | | | | | | | | | | | | | 200,000 |
| | Northstar Mezz Partners VIII | Minneapolis | MN | Partially Disposed | 12/06/2024 | 08/20/2026 | 9,586 | | | | | | | 9,586 | 9,586 | | | | 111,313 |
| | OCP Asia Fund IV (US) LP | Singapore | SGP | Partially Disposed | 01/26/2021 | 09/29/2026 | 316,161 | | | | | | | 316,161 | 316,161 | | | | |
| | PA Co-Investment Fund III, LP | Darien | CT | Partially Disposed | 07/30/2018 | 06/30/2026 | 159,798 | | | | | | | 159,798 | 159,798 | | | | |
| | PA Direct Credit Opp Fund II | Darien | CT | Partially Disposed | 05/15/2017 | 07/15/2026 | 446 | | | | | | | 446 | 446 | | | | 9,173 |
| | PA Direct Credit Opp Fd III LP | Darien | CT | Partially Disposed | 11/02/2020 | 09/04/2026 | (102,623) | | | | | | | (102,623) | (159,460) | | (56,837) | (56,837) | 166,456 |
| | Peninsula Fund VI, LP | Detroit | MI | Partially Disposed | 11/16/2015 | 09/25/2026 | 15,838 | | | | | | | 15,838 | 15,838 | | | | 4,061 |
| | Peninsula Fund VII, LP | Detroit | MI | Partially Disposed | 02/13/2020 | 09/28/2026 | 549,525 | | | | | | | 549,525 | 549,525 | | | | 109,931 |
| | Peninsula Fund VIII, LP | Detroit | MI | Partially Disposed | 03/13/2024 | 09/30/2026 | | | | | | | | | | | | | 37,500 |
| | Platinum Credit Opp Fund, LP | Beverly Hills | CA | Partially Disposed | 02/07/2025 | 09/18/2026 | 1,806,687 | | | | | | | 1,806,687 | 1,833,484 | | 26,797 | 26,797 | 218,529 |
| | Riverside Strtgic Cptl Fd I LP | New York | NY | Partially Disposed | 10/16/2015 | 09/22/2026 | 695,627 | | | | | | | 695,627 | 695,627 | | | | |
| | SigulerGuff SB Cr Opp Fd II LP | Boston | MA | Partially Disposed | 12/05/2019 | 09/30/2026 | 4,010 | | | | | | | 4,010 | 4,010 | | | | |
| | SigulerGuff SBCrdtOppFd III LP | Boston | MA | Partially Disposed | 12/21/2022 | 09/30/2026 | 278,957 | | | | | | | 278,957 | 424,323 | | 145,366 | 145,366 | 248,187 |
| | Varde Fund X, LP | Minneapolis | MN | Partially Disposed | 06/30/2011 | 07/23/2026 | | | | | | | | | | | | | 17,467 |
| | Varde Fund XIII, LP | Minneapolis | MN | Partially Disposed | 10/19/2018 | 09/24/2026 | 410,183 | | | | | | | 410,183 | 410,183 | | | | 427,094 |
| | Varde XII, LP | Minneapolis | MN | Partially Disposed | 11/17/2016 | 09/08/2026 | | | | | | | | | | | | | 115,009 |
| | Windjammer Mezz & Eqt Fd II LP | Newport Beach | CA | Partially Disposed | 01/05/2001 | 07/08/2026 | | | | | | | | | | | | | 17,989 |
| | Yukon Capital Partners III, LP | Minneapolis | MN | Partially Disposed | 07/18/2017 | 08/26/2026 | | | | | | | | | 22,252 | | 22,252 | 22,252 | 14,229 |
| 2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated | | | | | | | 9,641,405 | | | 1,348,125 | | (1,348,125) | | 8,293,280 | 8,455,074 | | 161,794 | 161,794 | 5,506,944 |
| | MN Life Ins Co Rabbi Trust | St. Paul | MN | Partially Disposed | 01/01/1994 | 09/30/2026 | 64,423 | | | | | | | 64,423 | 64,423 | | | | 34,129 |
| 6799999. Any other class of assets - unaffiliated | | | | | | | 64,423 | | | | | | | 64,423 | 64,423 | | | | 34,129 |

# 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 |
| 7899999. Total - unaffiliated | | | | | | | 24,023,638 | | | 1,348,125 | | (1,348,125) | | 22,675,513 | 31,292,809 | | 8,617,296 | 8,617,296 | 6,147,035 |
| 7999999. Total - affiliated | | | | | | | | | | | | | | | | | | | |
| 8099999 - Totals | | | | | | | 24,023,638 | | | 1,348,125 | | (1,348,125) | | 22,675,513 | 31,292,809 | | 8,617,296 | 8,617,296 | 6,147,035 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|
| 91282C-QX-2 | UNITED STATES TREASURY | 07/16/2026 | WELLS FARGO | | 20,016,434 | 20,155,000 | 38,407 | 1.A |
| 91282C-RG-8 | UNITED STATES TREASURY | 08/17/2026 | J P MORGAN | | 29,147,723 | 29,150,000 | 13,466 | 1.A |
| 0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC) | | | | | 49,164,157 | 49,305,000 | 51,873 | XXX |
| 168863-DS-4 | CHILE, REPUBLIC OF (GOVERNMENT) | 09/23/2026 | J P MORGAN | | 7,165,000 | 10,000,000 | 117,972 | 1.F FE |
| 21987B-BQ-0 | CORPORACION NACIONAL DEL COBRE DE CHILE | 09/23/2026 | GOLDMAN SACHS | | 4,715,000 | 5,000,000 | 41,468 | 2.B FE |
| 268317-AC-8 | ELECTRICITE DE FRANCE SA | 09/24/2026 | GOLDMAN SACHS | | 2,007,570 | 1,940,000 | 22,097 | 2.A FE |
| 268317-AT-1 | EDF 5 09/21/48 | 09/18/2026 | BANC OF AMERICA | | 4,043,200 | 5,000,000 | | 2.A FE |
| 285039-AQ-6 | ELECTRICITE DE FRANCE SA | 09/24/2026 | Various | | 10,671,494 | 11,440,000 | 246,756 | 2.A FE |
| 28504D-AG-8 | ELECTRICITE DE FRANCE SA | 08/17/2026 | MORGAN STANLEY | | 4,815,200 | 5,000,000 | 30,990 | 2.A FE |
| 715638-FC-1 | PERU, REPUBLIC OF (GOVERNMENT) | 09/23/2026 | GOLDMAN SACHS | | 4,832,500 | 5,000,000 | 132,917 | 2.B FE |
| 0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities | | | | | 38,249,965 | 43,380,000 | 592,199 | XXX |
| 449568-AA-8 | IE US HARDWARE 3 LLC | 07/01/2026 | GOLDMAN SACHS | | 25,000,000 | 25,000,000 | | 1.F FE |
| 76711A-AE-7 | RIO GRANDE LNG LLC | 08/25/2026 | Various | | 9,827,670 | 10,000,000 | 37,754 | 2.C FE |
| 03975*-AA-5 | GIP SHARON FINCO PTY LTD | 07/31/2026 | STONECASTLE | | 3,049,350 | 3,000,000 | 26,560 | 2.B Z |
| 0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated) | | | | | 37,877,020 | 38,000,000 | 64,314 | XXX |
| 00185A-AG-9 | AON GLOBAL LTD | 09/24/2026 | GOLDMAN SACHS | | 2,811,318 | 3,480,000 | 44,911 | 2.A FE |
| 00206R-FS-6 | AT&T INC | 07/07/2026 | BANC OF AMERICA | | 3,337,400 | 4,000,000 | 84,800 | 2.B FE |
| 00206R-LJ-9 | AT&T INC | 07/29/2026 | Various | | 2,420,780 | 4,000,000 | 53,250 | 2.B FE |
| 002824-BX-7 | ABBOTT LABORATORIES | 07/22/2026 | GOLDMAN SACHS | | 5,072,490 | 5,400,000 | 112,560 | 1.E FE |
| 00287Y-BD-0 | ABBVIE INC. | 09/24/2026 | GOLDMAN SACHS | | 1,360,202 | 1,630,000 | 28,916 | 1.G FE |
| 00287Y-ES-4 | ABBVIE INC. | 08/04/2026 | MORGAN STANLEY | | 4,972,050 | 5,000,000 | | 1.G FE |
| 00287Y-ET-2 | ABBVIE INC. | 09/24/2026 | GOLDMAN SACHS | | 1,834,188 | 1,890,000 | 11,849 | 1.G FE |
| 01309Q-AD-0 | ALBERTSONS COMPANIES INC | 08/17/2026 | MORGAN STANLEY | | 3,756,000 | 4,000,000 | 59,417 | 3.B FE |
| 02079K-BB-2 | ALPHABET INC | 09/24/2026 | GOLDMAN SACHS | | 4,771,668 | 5,550,000 | 114,238 | 1.C FE |
| 02079K-BQ-9 | ALPHABET INC. | 09/24/2026 | Various | | 10,964,593 | 12,370,000 | 107,781 | 1.C FE |
| 02079K-CV-7 | ALPHABET INC. | 09/10/2026 | BANC OF AMERICA | | 4,953,100 | 5,000,000 | 27,986 | 1.C FE |
| 023135-CY-0 | AMAZON.COM INC | 08/18/2026 | MORGAN STANLEY | | 1,714,080 | 2,000,000 | 27,442 | 1.E FE |
| 023135-DJ-2 | AMAZON.COM INC | 09/24/2026 | GOLDMAN SACHS | | 3,392,353 | 3,790,000 | 7,517 | 1.E FE |
| 023135-DK-9 | AMAZON.COM INC | 09/24/2026 | GOLDMAN SACHS | | 5,368,717 | 5,990,000 | 12,080 | 1.E FE |
| 023135-EH-5 | AMAZON.COM INC | 09/24/2026 | GOLDMAN SACHS | | 3,057,391 | 3,260,000 | 43,014 | 1.D FE |
| 023608-AT-9 | AMEREN CORPORATION | 09/09/2026 | Various | | 20,007,800 | 20,000,000 | | 2.B FE |
| 02369G-AC-9 | AMERICAN AGCREDIT ACA | 09/02/2026 | PIPER SANDLER | | 15,000,000 | 15,000,000 | | 2.B FE |
| 03028P-Q@-8 | AMERICAN TRANSMISSION COMPANY LLC | 09/30/2026 | J P MORGAN | | 20,000,000 | 20,000,000 | | 1.F Z |
| 036752-BE-2 | ELEVANCE HEALTH INC | 09/24/2026 | GOLDMAN SACHS | | 2,189,761 | 2,420,000 | 15,327 | 2.A FE |
| 036940-AG-9 | AON NORTH AMERICA INC | 09/24/2026 | GOLDMAN SACHS | | 2,779,843 | 2,820,000 | 4,042 | 2.B FE |
| 037735-CY-1 | APPALACHIAN POWER CO | 09/24/2026 | GOLDMAN SACHS | | 2,304,146 | 3,440,000 | 50,912 | 2.A FE |
| 03835V-AF-3 | APTIV PLC | 07/31/2026 | Various | | 2,745,382 | 3,617,000 | 53,433 | 2.B FE |
| 03835V-AH-9 | APTIV SWISS HOLDINGS LTD | 09/22/2026 | Various | | 5,894,760 | 6,904,000 | 81,449 | 2.B FE |
| 040555-DL-5 | ARIZONA PUBLIC SERVICE CO | 08/17/2026 | Various | | 19,732,000 | 20,000,000 | 8,681 | 2.A FE |
| 053807-BA-0 | AVNET INC | 08/19/2026 | BANC OF AMERICA | | 4,989,550 | 5,000,000 | | 2.C FE |
| 05724B-AQ-2 | BAKER HUGHES HOLDINGS LLC | 07/30/2026 | Various | | 6,749,860 | 7,000,000 | 43,388 | 1.G FE |
| 059165-EQ-9 | BALTIMORE GAS AND ELECTRIC CO | 07/30/2026 | CITADEL SECURITIES | | 5,996,301 | 6,665,000 | 59,985 | 1.G FE |
| 06417X-AG-6 | BANK OF NOVA SCOTIA | 07/14/2026 | GOLDMAN SACHS | | 4,979,676 | 5,200,000 | 47,052 | 2.A FE |
| 06683*-AA-9 | BANTECH 13 25 | 07/01/2026 | Capitalized Interest | | 6,940 | 6,940 | | 5.B GI |
| 071813-BG-3 | BAXTER INTERNATIONAL INC | 07/29/2026 | Various | | 8,886,714 | 11,504,000 | 59,019 | 2.C FE |
| 07274E-AQ-6 | BAYER US FINANCE LLC | 07/15/2026 | BANC OF AMERICA | | 9,923,300 | 10,000,000 | | 2.B FE |
| 097023-CX-1 | BOEING CO | 09/24/2026 | GOLDMAN SACHS | | 2,198,546 | 2,420,000 | 57,402 | 2.C FE |
| 12189L-BM-2 | BURLINGTON NORTHERN SANTA FE LLC | 09/24/2026 | GOLDMAN SACHS | | 2,215,746 | 2,340,000 | 3,770 | 1.F FE |
| 12661P-AF-6 | CSL FINANCE PLC | 07/30/2026 | WELLS FARGO | | 1,640,600 | 2,000,000 | 25,575 | 1.G FE |
| 12819#-AA-0 | KIEWIT CORPORATION | 07/17/2026 | CORPORATE ACTION | | 9,245,306 | 9,225,575 | | 1.G Z |
| 12819#-AB-8 | KIEWIT CORPORATION | 07/17/2026 | CGA | | 10,000,000 | 10,000,000 | | 1.F Z |
| 161175-BN-3 | CHARTER COMMUNICATIONS OPERATING LLC | 07/30/2026 | Various | | 4,728,740 | 6,000,000 | 115,000 | 2.C FE |
| 172967-KR-1 | CITIGROUP INC | 07/13/2026 | GOLDMAN SACHS | | 3,961,833 | 4,750,000 | 35,097 | 2.B FE |
| 178587-AB-7 | CITY OF HOPE | 08/21/2026 | Jane Street | | 784,530 | 1,000,000 | 1,095 | 1.G FE |
| 195869-AQ-5 | COLONIAL PIPELINE CO | 07/09/2026 | MIZUHO SECURITIES | | 2,249,460 | 3,000,000 | 30,104 | 2.C FE |
| 196913-AA-5 | COLUMBIA BANK | 09/11/2026 | J P MORGAN | | 7,000,000 | 7,000,000 | | 2.B FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| 20030N-AM-3 | COMCAST CORP | 09/24/2026 | GOLDMAN SACHS | | 2,189,528 | 2,200,000 | 3,942 | 1.G FE |
| 20030N-DU-2 | COMCAST CORP | 07/29/2026 | Various | | 2,030,880 | 4,000,000 | 28,717 | 1.G FE |
| 202712-BZ-7 | COMMONWEALTH BANK OF AUSTRALIA | 09/29/2026 | SMBC NIKKO SEC | | 1,934,520 | 2,000,000 | 4,737 | 1.F FE |
| 202795-KB-5 | COMMONWEALTH EDISON CO | 07/24/2026 | SUSQUEHANNA | | 9,846,650 | 10,000,000 | 89,250 | 1.F FE |
| 20369E-AE-2 | COMMUNITY HEALTH NETWORK INC | 09/14/2026 | SEAPORT GROUP | | 10,942,200 | 18,000,000 | 207,633 | 1.F FE |
| 20826F-BD-7 | CONOCOPHILLIPS CO | 09/24/2026 | GOLDMAN SACHS | | 3,952,246 | 5,820,000 | 6,507 | 1.F FE |
| 20826F-BH-8 | CONOCOPHILLIPS CO | 09/24/2026 | GOLDMAN SACHS | | 2,323,200 | 2,560,000 | 4,053 | 1.F FE |
| 20826F-BM-7 | CONOCOPHILLIPS CO | 09/24/2026 | GOLDMAN SACHS | | 2,179,331 | 2,420,000 | 25,881 | 1.F FE |
| 209111-GG-2 | CONSOLIDATED EDISON COMPANY | 08/17/2026 | BANC OF AMERICA | | 4,845,132 | 5,121,000 | 78,053 | 1.G FE |
| 210518-EC-6 | CONSUMERS ENERGY CO | 07/30/2026 | US BANCORP | | 6,982,570 | 7,000,000 | | 1.E FE |
| 212015-AQ-4 | CONTINENTAL RESOURCES INC | 09/30/2026 | Various | | 7,171,684 | 9,070,000 | 129,847 | 2.C FE |
| 23357*-BE-0 | DTE GAS COMPANY | 09/29/2026 | MIZUHO SECURITIES | | 15,000,000 | 15,000,000 | | 1.E Z |
| 24703D-CB-5 | DELL INTERNATIONAL LLC | 09/09/2026 | J P MORGAN | | 2,990,820 | 3,000,000 | | 2.A FE |
| 25179M-BH-5 | DEVON ENERGY CORPORATION | 09/24/2026 | GOLDMAN SACHS | | 3,408,884 | 3,700,000 | 5,910 | 2.A FE |
| 25179M-BK-8 | DEVON ENERGY CORP | 07/01/2026 | CORPORATE ACTION | | 7,946,520 | 8,000,000 | 97,222 | 2.A FE |
| 25179M-BN-2 | DEVON ENERGY CORP | 09/24/2026 | GOLDMAN SACHS | | 6,940,643 | 7,240,000 | 82,862 | 2.A FE |
| 25731V-AD-6 | DOMINION ENERGY SOUTH CAROLINA INC | 09/21/2026 | SCOTIA CAPITAL | | 4,984,300 | 5,000,000 | | 1.E FE |
| 260543-DM-2 | DOW CHEMICAL CO | 09/24/2026 | GOLDMAN SACHS | | 4,828,328 | 5,370,000 | 8,875 | 2.C FE |
| 30303M-8W-5 | META PLATFORMS, INC. | 09/24/2026 | GOLDMAN SACHS | | 5,166,574 | 6,610,000 | 40,762 | 1.D FE |
| 30303M-AE-2 | META PLATFORMS INC | 09/24/2026 | GOLDMAN SACHS | | 1,332,998 | 1,630,000 | 33,109 | 1.D FE |
| 30303M-AL-6 | META PLATFORMS INC | 09/24/2026 | GOLDMAN SACHS | | 4,504,245 | 5,020,000 | 126,818 | 1.D FE |
| 303901-BU-5 | FAIRFAX FINANCIAL HOLDINGS LTD | 07/30/2026 | BANC OF AMERICA | | 1,887,580 | 2,000,000 | 46,089 | 2.A FE |
| 303901-CD-2 | FAIRFAX FINANCIAL HOLDINGS LIMITED | 09/29/2026 | Various | | 11,729,412 | 12,820,000 | 244,855 | 2.A FE |
| 31428X-DW-3 | FEDEX CORP | 09/24/2026 | GOLDMAN SACHS | | 2,088,291 | 2,420,000 | 45,879 | 2.B FE |
| 34354P-AG-0 | FLOWSERVE CORP | 09/10/2026 | Various | | 1,931,871 | 2,000,000 | 37,683 | 2.C FE |
| 345370-DA-5 | FORD MOTOR CO | 09/24/2026 | GOLDMAN SACHS | | 2,217,410 | 2,600,000 | 10,093 | 3.A FE |
| 349553-AW-7 | FORTIS INC. | 09/09/2026 | MORGAN STANLEY | | 8,000,000 | 8,000,000 | | 2.C FE |
| 351837-AA-7 | FRANCISCAN MISSIONARIES | 07/23/2026 | CITADEL SECURITIES | | 250,360 | 344,000 | 860 | 1.E FE |
| 361448-BR-3 | GATX CORP | 09/24/2026 | GOLDMAN SACHS | | 1,332,450 | 1,410,000 | 26,065 | 2.A FE |
| 366651-AK-3 | GARTNER, INC. | 09/24/2026 | GOLDMAN SACHS | | 3,076,908 | 3,350,000 | 65,139 | 2.C FE |
| 38141G-B8-6 | GOLDMAN SACHS GROUP INC | 07/14/2026 | CITADEL SECURITIES | | 1,878,640 | 2,000,000 | 17,301 | 1.F FE |
| 38145G-AT-7 | GOLDMAN SACHS GROUP INC | 09/24/2026 | GOLDMAN SACHS | | 6,614,194 | 7,400,000 | 72,895 | 1.F FE |
| 38145G-AX-8 | GOLDMAN SACHS GROUP INC | 07/14/2026 | GOLDMAN SACHS | | 3,000,000 | 3,000,000 | | 1.F FE |
| 39121J-E@-5 | GREAT RIVER ENERGY | 09/17/2026 | RBC CAPITAL MARKETS | | 20,000,000 | 20,000,000 | | 1.G Z |
| 404119-CR-8 | HCA INC | 09/24/2026 | GOLDMAN SACHS | | 3,605,475 | 3,970,000 | 74,173 | 2.B FE |
| 404119-CS-6 | HCA INC | 09/24/2026 | GOLDMAN SACHS | | 1,313,503 | 1,630,000 | 1,981 | 2.B FE |
| 404121-AL-9 | HCA INC | 09/24/2026 | GOLDMAN SACHS | | 6,201,714 | 6,790,000 | 11,222 | 2.B FE |
| 406216-BA-8 | HALLIBURTON COMPANY | 09/24/2026 | GOLDMAN SACHS | | 4,230,109 | 5,110,000 | 83,038 | 2.A FE |
| 41166C-AA-5 | HARBOUR ENERGY FINANCE 2 PLC | 08/11/2026 | J P MORGAN | | 5,000,000 | 5,000,000 | | 2.C FE |
| 41652P-AC-3 | HARTFORD HEALTHCARE CORP | 09/17/2026 | Various | | 3,525,464 | 5,182,000 | 24,811 | 1.F FE |
| 437076-BX-9 | THE HOME DEPOT, INC. | 09/24/2026 | GOLDMAN SACHS | | 1,321,037 | 1,670,000 | 22,754 | 1.F FE |
| 440930-AA-3 | HORSESHOE FUNDING TRUST II | 07/30/2026 | J P MORGAN | | 2,008,960 | 2,000,000 | 29,078 | 2.B FE |
| 45138L-BL-6 | IDAHO POWER CO | 08/03/2026 | J P MORGAN | | 15,069,760 | 16,000,000 | 357,200 | 1.G FE |
| 454889-AR-7 | INDIANA MICHIGAN POWER CO | 07/24/2026 | KEYBANC CAPITAL | | 1,457,060 | 2,000,000 | 5,417 | 1.F FE |
| 458140-CJ-7 | INTEL CORP | 09/24/2026 | GOLDMAN SACHS | | 2,204,935 | 2,510,000 | 17,884 | 2.B FE |
| 459200-KC-4 | INTERNATIONAL BUSINESS MACHINES | 09/24/2026 | Various | | 6,391,618 | 8,850,000 | 101,705 | 1.G FE |
| 459200-KP-5 | INTERNATIONAL BUSINESS MACHINES CORP | 07/27/2026 | CITADEL SECURITIES | | 1,245,880 | 2,000,000 | 32,204 | 1.G FE |
| 459200-LK-5 | INTERNATIONAL BUSINESS MACHINES | 09/24/2026 | Various | | 7,036,294 | 7,770,000 | 161,761 | 1.G FE |
| 459200-LV-1 | INTERNATIONAL BUSINESS MACHINES CORP | 09/24/2026 | GOLDMAN SACHS | | 8,122,944 | 9,210,000 | 77,159 | 1.G FE |
| 482480-AH-3 | KLA CORPORATION | 09/24/2026 | GOLDMAN SACHS | | 1,598,316 | 1,890,000 | 2,625 | 1.F FE |
| 49338C-AA-1 | KEYSPAN GAS EAST CORP | 09/10/2026 | Various | | 2,829,234 | 2,905,000 | 57,349 | 2.A FE |
| 49456B-BF-7 | KINDER MORGAN INC | 07/28/2026 | WELLS FARGO | | 4,964,850 | 5,000,000 | | 2.A FE |
| 501044-DX-6 | KROGER CO | 09/24/2026 | GOLDMAN SACHS | | 3,336,351 | 3,830,000 | 6,011 | 2.A FE |
| 50247V-AC-3 | LYB INTERNATIONAL FINANCE BV | 09/24/2026 | GOLDMAN SACHS | | 1,980,251 | 2,460,000 | 3,331 | 2.C FE |
| 50249A-AD-5 | LYB INTERNATIONAL FINANCE III LLC | 09/24/2026 | GOLDMAN SACHS | | 2,429,458 | 3,480,000 | 58,464 | 2.C FE |
| 548661-DW-4 | LOWE'S COMPANIES INC | 09/24/2026 | GOLDMAN SACHS | | 2,265,168 | 2,690,000 | 61,272 | 2.A FE |
| 548661-EJ-2 | LOWE'S COMPANIES INC | 09/24/2026 | GOLDMAN SACHS | | 1,534,392 | 2,110,000 | 43,343 | 2.A FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| 548661-ES-2 | LOWE'S COMPANIES INC | 09/24/2026 | GOLDMAN SACHS | | 2,270,722 | 2,510,000 | 70,970 | 2.A FE |
| 55336V-AP-5 | MPLX LP | 09/29/2026 | CITADEL SECURITIES | | 3,813,000 | 5,000,000 | 112,292 | 2.B FE |
| 573284-BG-0 | MARTIN MARIETTA MATERIALS, INC. | 08/11/2026 | DEUTSCHE BANK | | 4,986,050 | 5,000,000 | | 2.A FE |
| 594918-CD-4 | MICROSOFT CORP | 08/18/2026 | MARKETAXESS | | 2,043,360 | 4,000,000 | 23,183 | 1.A FE |
| 605417-BZ-6 | MISSISSIPPI POWER CO | 08/25/2026 | UBS FINANCIAL | | 497,538 | 600,000 | 11,404 | 1.G FE |
| 61747Y-GC-3 | MORGAN STANLEY | 09/24/2026 | Various | | 9,347,203 | 9,770,000 | 97,225 | 1.E FE |
| 61748U-AP-7 | MORGAN STANLEY | 09/18/2026 | MORGAN STANLEY | | 1,872,100 | 2,000,000 | 18,599 | 2.A FE |
| 61772B-AC-7 | MORGAN STANLEY | 09/18/2026 | MORGAN STANLEY | | 3,611,750 | 5,000,000 | 66,574 | 1.E FE |
| 61945C-AM-5 | MOSAIC CO | 09/24/2026 | GOLDMAN SACHS | | 1,312,318 | 1,360,000 | 8,111 | 2.B FE |
| 61986#-AA-4 | MOTION AND FLOW CONTROL PRODUCTS, INC. | 09/30/2026 | Capitalized Interest | | 22,177 | 22,177 | | 5.B GI |
| 62927#-AZ-9 | NFL VENTURES, LP | 08/06/2026 | BANK OF AMERICA ML | | 9,000,000 | 9,000,000 | | 1.E FE |
| 62927#-BA-3 | NFL VENTURES, LP | 08/06/2026 | BANK OF AMERICA ML | | 9,000,000 | 9,000,000 | | 1.E FE |
| 632525-CU-3 | NATIONAL AUSTRALIA BANK LTD | 08/04/2026 | WELLS FARGO | | 4,931,400 | 5,000,000 | 47,656 | 1.G FE |
| 639057-AW-8 | NATWEST GROUP PLC | 09/15/2026 | Various | | 6,583,230 | 7,000,000 | 139,002 | 2.A FE |
| 644188-BF-0 | NEW ENGLAND POWER CO | 07/24/2026 | HSBC SECURITIES | | 1,957,911 | 2,708,000 | 14,864 | 1.G FE |
| 65339K-DM-9 | NEXTERA ENERGY CAPITAL HOLDINGS INC | 08/26/2026 | HSBC SECURITIES | | 4,720,000 | 5,000,000 | 132,750 | 2.A FE |
| 662352-AB-9 | NORTHWELL HEALTHCARE INC | 07/24/2026 | J P MORGAN | | 2,013,540 | 2,000,000 | 29,383 | 1.G FE |
| 665772-DA-4 | NORTHERN STATES POWER CO | 09/24/2026 | GOLDMAN SACHS | | 1,299,146 | 1,410,000 | 28,768 | 1.E FE |
| 665772-DC-0 | NORTHERN STATES POWER CO | 09/24/2026 | GOLDMAN SACHS | | 2,508,678 | 2,770,000 | 82,419 | 1.E FE |
| 665789-BB-8 | NORTHERN STATES POWER CO (WISCONSIN) | 07/23/2026 | MESIROW FINANCIAL | | 300,375 | 500,000 | 3,516 | 1.E FE |
| 667274-AD-6 | NORTHWELL HEALTHCARE INC | 08/31/2026 | MORGAN STANLEY | | 1,990,604 | 2,810,000 | 35,678 | 1.G FE |
| 667655-E*-1 | NORTHWEST NATURAL GAS COMPANY | 09/03/2026 | US BANCORP | | 13,500,000 | 13,500,000 | | 1.F Z |
| 66765N-AA-3 | NORTHWEST NATURAL HOLDING COMPANY | 08/27/2026 | Various | | 18,507,443 | 18,246,000 | 576,888 | 2.B FE |
| 68233J-CH-5 | ONCOR ELECTRIC DELIVERY COMPANY LLC | 07/23/2026 | J P MORGAN | | 7,643,956 | 9,412,000 | 63,740 | 1.F FE |
| 68233J-CU-6 | ONCOR ELECTRIC DELIVERY COMPANY LLC | 09/24/2026 | GOLDMAN SACHS | | 2,020,054 | 2,240,000 | 34,533 | 1.F FE |
| 68233J-DS-0 | ONCOR ELECTRIC DELIVERY COMPANY LLC | 09/24/2026 | Various | | 7,204,268 | 7,240,000 | 5,532 | 1.F FE |
| 68235P-AG-3 | ONE GAS, INC. | 09/24/2026 | GOLDMAN SACHS | | 1,316,929 | 1,670,000 | 30,060 | 1.G FE |
| 686514-AN-0 | ORLANDO HEALTH, INC | 09/09/2026 | ROBERT W. BAIRD | | 3,842,500 | 5,000,000 | 76,784 | 1.E FE |
| 693475-QF-0 | THE PNC FINANCIAL SERVICES GROUP, INC. | 09/30/2026 | RBC CAPITAL MARKETS | | 7,355,280 | 8,000,000 | 79,537 | 1.G FE |
| 70152R-AA-7 | PARKVIEW HEALTH SYSTEM INC | 07/22/2026 | JP MORGAN SECURITIES | | 1,749,306 | 2,460,000 | 19,343 | 1.E FE |
| 71114#-AF-7 | PEOPLES GAS SYSTEM, INC. | 08/20/2026 | WELLS FARGO | | 11,500,000 | 11,500,000 | | 1.F FE |
| 744448-DG-3 | PUBLIC SERVICE COMPANY OF COLORADO | 09/24/2026 | Various | | 11,975,677 | 12,070,000 | 16,043 | 1.E FE |
| 744533-BU-3 | PUBLIC SERVICE COMPANY OF OKLAHOMA | 08/12/2026 | BARCLAYS CAPITAL | | 9,920,100 | 10,000,000 | | 2.A FE |
| 745332-CD-6 | PUGET SOUND ENERGY INC | 07/14/2026 | GOLDMAN SACHS | | 1,975,580 | 2,000,000 | 28,190 | 1.F FE |
| 745332-CP-9 | PUGET SOUND ENERGY INC | 08/06/2026 | MORGAN STANLEY | | 4,670,050 | 5,000,000 | 110,405 | 1.F FE |
| 78390X-AC-5 | LEIDOS HOLDINGS, INC. | 08/26/2026 | DOUGHERTY AND COMP | | 1,976,900 | 2,000,000 | 28,263 | 2.B FE |
| 842434-CY-6 | SOUTHERN CALIFORNIA GAS CO | 07/23/2026 | SUSQUEHANNA | | 3,779,120 | 4,000,000 | 33,861 | 1.D FE |
| 842434-DD-1 | SOUTHERN CALIFORNIA GAS CO | 09/24/2026 | GOLDMAN SACHS | | 4,142,000 | 4,360,000 | 72,667 | 1.D FE |
| 845437-BW-1 | SOUTHWESTERN ELECTRIC POWER CO | 09/24/2026 | GOLDMAN SACHS | | 1,573,918 | 1,710,000 | 54,929 | 2.A FE |
| 84857L-AD-3 | SPIRE INC | 08/17/2026 | MORGAN STANLEY | | 3,980,000 | 4,000,000 | 53,472 | 2.C FE |
| 87165B-BD-4 | SYNCHRONY FINANCIAL | 09/24/2026 | GOLDMAN SACHS | | 4,389,998 | 4,540,000 | 43,531 | 2.C FE |
| 87264A-BN-4 | T-MOBILE USA INC | 07/28/2026 | Various | | 3,106,060 | 5,000,000 | 74,983 | 2.A FE |
| 87264A-CW-3 | T-MOBILE USA INC | 07/17/2026 | MORGAN STANLEY | | 4,595,850 | 5,000,000 | 3,924 | 2.A FE |
| 87264A-DG-7 | T-MOBILE USA INC | 09/24/2026 | Various | | 5,014,178 | 5,730,000 | 108,946 | 2.A FE |
| 87264A-DN-2 | T-MOBILE USA INC | 09/18/2026 | SUSQUEHANNA | | 4,153,900 | 5,000,000 | 70,000 | 2.A FE |
| 87264A-DU-6 | T-MOBILE USA INC | 09/24/2026 | GOLDMAN SACHS | | 20,515,423 | 22,900,000 | 485,830 | 2.A FE |
| 89566E-AD-0 | TRI-STATE GENERATION AND TRANSMISSION | 08/27/2026 | J P MORGAN | | 5,044,041 | 5,102,000 | 62,074 | 2.A FE |
| 898813-AQ-3 | TUCSON ELECTRIC POWER CO | 08/03/2026 | Various | | 4,262,270 | 5,007,000 | 36,933 | 1.G FE |
| 90356V-AA-0 | USM PROCUREMENT 2 LLC | 08/06/2026 | CIG | | 36,000,000 | 36,000,000 | | 1.D FE |
| 906548-DD-1 | UNION ELECTRIC CO | 08/06/2026 | Various | | 9,566,700 | 10,000,000 | 60,694 | 1.F FE |
| 92343V-HK-3 | VERIZON COMMUNICATIONS INC | 09/24/2026 | GOLDMAN SACHS | | 4,412,803 | 4,940,000 | 94,683 | 2.A FE |
| 92556V-AE-6 | VIATRIS INC. | 09/24/2026 | GOLDMAN SACHS | | 2,101,436 | 2,820,000 | 28,047 | 2.C FE |
| 927804-HA-5 | VIRGINIA ELECTRIC AND POWER CO | 08/10/2026 | BMO CAPITAL MARKETS | | 4,997,350 | 5,000,000 | | 1.G FE |
| 92857W-CE-8 | VODAFONE GROUP PLC | 09/24/2026 | GOLDMAN SACHS | | 2,212,448 | 2,380,000 | 39,118 | 2.B FE |
| 93884P-DY-3 | WASHINGTON GAS LIGHT CO | 08/17/2026 | CITADEL SECURITIES | | 61,329 | 90,000 | 1,396 | 1.G FE |
| 95000U-2Z-5 | WELLS FARGO & CO | 09/24/2026 | GOLDMAN SACHS | | 7,008,745 | 8,950,000 | 171,952 | 1.G FE |
| 958254-AJ-3 | WESTERN MIDSTREAM OPERATING LP | 09/18/2026 | Various | | 5,934,920 | 7,000,000 | 58,594 | 2.C FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|
| 958254-AL-8 | WESTERN MIDSTREAM OPERATING LP | 09/22/2026 | SUSQUEHANNA | | 5,237,100 | 6,000,000 | 34,833 | 2.C FE |
| 958667-AA-5 | WESTERN MIDSTREAM OPERATING LP | 09/30/2026 | Various | | 11,282,286 | 13,720,000 | 112,420 | 2.C FE |
| 969457-CZ-1 | THE WILLIAMS COMPANIES, INC. | 09/08/2026 | CITIGROUP GLOBAL MKT | | 6,986,000 | 7,000,000 | | 2.B FE |
| 98389B-AX-8 | XCEL ENERGY INC | 09/24/2026 | GOLDMAN SACHS | | 2,266,768 | 3,480,000 | 38,570 | 2.A FE |
| G6683*-AA-2 | [AVFC ISSUER] LIMITED | 07/30/2026 | GOLDMAN SACHS | | 6,732,000 | 6,684,500 | | 2.A PL |
| G6683*-AB-0 | [AVFC ISSUER] LIMITED | 07/30/2026 | GOLDMAN SACHS | | 6,732,000 | 6,684,500 | | 2.A PL |
| 0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated) | | | | | 856,506,053 | 940,730,693 | 7,934,080 | XXX |
| 1265M0-AA-0 | ECLIPTICA, L.L.C. | 07/01/2026 | DIRECT HOME OFFICE | | 2,465,268 | 2,465,268 | | 1.G Z |
| 12781*-AA-8 | KIEWIT CORPORATION | 07/17/2026 | Capitalized Interest | | 31,900 | 31,900 | | 1.G Z |
| 0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated) | | | | | 2,497,167 | 2,497,167 | | XXX |
| 0489999999. Total - issuer credit obligations (unaffiliated) | | | | | 984,294,361 | 1,073,912,860 | 8,642,465 | XXX |
| 0499999999. Total - issuer credit obligations (affiliated) | | | | | | | | XXX |
| 0509999997. Total - issuer credit obligations - Part 3 | | | | | 984,294,361 | 1,073,912,860 | 8,642,465 | XXX |
| 0509999998. Total - issuer credit obligations - Part 5 | | | | | XXX | XXX | XXX | XXX |
| 0509999999. Total - issuer credit obligations | | | | | 984,294,361 | 1,073,912,860 | 8,642,465 | XXX |
| 3137H5-PQ-4 | FHR 5195 CZ - CMO/RMBS | 09/01/2026 | Capitalized Interest | | 101,693 | 101,693 | | 1.A |
| 31394D-QL-7 | FNR 2005-40 ZM - CMO/RMBS | 09/01/2026 | Capitalized Interest | | 935 | 935 | | 1.A |
| 35563P-2S-7 | SCRT 2021-2 MTU - CMO/RMBS | 09/01/2026 | Capitalized Interest | | 13,860 | 13,860 | | 1.A |
| 35563P-2U-2 | SCRT 2021-2 MBU - CMO/RMBS | 09/01/2026 | Capitalized Interest | | 13,860 | 13,860 | | 1.A |
| 35563P-5A-3 | SCRT 2021-3 MBU - CMO/RMBS | 09/01/2026 | Capitalized Interest | | 66,084 | 66,084 | | 1.A |
| 35563P-E4-7 | SCRT 2022-2 MB - CMO/RMBS | 09/01/2026 | Capitalized Interest | | 25,026 | 25,026 | | 1.A |
| 35563P-HG-7 | SCRT 2018-4 MB - CMO/RMBS | 09/01/2026 | Capitalized Interest | | 2,294 | 2,294 | | 1.A |
| 35563P-MM-8 | SCRT 2019-4 MB - CMO/RMBS | 09/01/2026 | Capitalized Interest | | 102,769 | 102,769 | | 1.A |
| 35563P-SD-2 | SCRT 2020-3 MB - CMO/RMBS | 09/01/2026 | Capitalized Interest | | 5,609 | 5,609 | | 1.A |
| 35563P-VB-2 | SCRT 2021-1 MBU - CMO/RMBS | 09/01/2026 | Capitalized Interest | | 13,906 | 13,906 | | 1.A |
| 1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC) | | | | | 346,036 | 346,036 | | XXX |
| 36275G-CK-0 | GSMBS 26PJ8 B1 - RMBS | 07/24/2026 | GOLDMAN SACHS | | 4,057,162 | 4,158,360 | 17,649 | 1.D FE |
| 362973-CV-9 | GSMBS 2026-PJ2 B1 - RMBS | 07/28/2026 | CITIGROUP GLOBAL MKT | | 1,458,582 | 1,491,322 | 6,733 | 1.D FE |
| 1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated) | | | | | 5,515,745 | 5,649,681 | 24,382 | XXX |
| 05595B-AE-5 | BOSTN 26LYRK C - CMBS | 09/24/2026 | WELLS FARGO | | 11,602,500 | 12,000,000 | 47,147 | 1.G FE |
| 05619T-AC-2 | BX 25ARIA B - CMBS | 09/01/2026 | WELLS FARGO | | 10,039,031 | 10,200,000 | 1,516 | 1.D FE |
| 06650E-AB-5 | BANK5 265Y24 A2 - CMBS | 08/18/2026 | MORGAN STANLEY | | 7,069,979 | 7,000,000 | 31,208 | 1.A FE |
| 073370-BA-8 | BBCMS 26M1 B - CMBS | 09/17/2026 | BARCLAYS CAPITAL | | 3,042,955 | 3,000,000 | 15,281 | 1.D FE |
| 11778K-AA-0 | BSTN 26L5 A - CMBS | 09/18/2026 | WELLS FARGO | | 1,985,625 | 2,000,000 | 6,796 | 1.A FE |
| 11778K-AC-6 | BSTN 26L5 B - CMBS | 09/01/2026 | WELLS FARGO | | 6,071,484 | 6,000,000 | 1,094 | 1.D FE |
| 23302Y-AA-0 | DAL 26TCC A - CMBS | 09/24/2026 | WELLS FARGO | | 7,982,773 | 8,000,000 | 39,733 | 1.A FE |
| 266895-AC-5 | DURST 25151 B - CMBS | 09/24/2026 | GOLDMAN SACHS | | 2,944,570 | 3,000,000 | 11,536 | 1.D FE |
| 44216X-AA-3 | HGMT 25HGLR A - CMBS | 09/22/2026 | BANK OF AMERICA ML | | 9,841,016 | 10,000,000 | 34,491 | 1.A |
| 74970W-AA-8 | ROCC 2024-CNTR A - CMBS | 09/25/2026 | Various | | 7,029,328 | 7,110,000 | 27,470 | 1.A FE |
| 74970W-AE-0 | ROCC 2024-CNTR C - CMBS | 09/17/2026 | BANK OF AMERICA ML | | 2,021,016 | 2,000,000 | 6,112 | 1.G FE |
| 91835X-AA-5 | VRTX 25HQ A - CMBS | 09/29/2026 | GOLDMAN SACHS | | 1,431,035 | 1,500,000 | 6,151 | 1.A FE |
| 1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated) | | | | | 71,061,313 | 71,810,000 | 228,535 | XXX |
| 03166H-BA-3 | AMMC 28R AJR - CDO | 07/09/2026 | J P MORGAN | | 2,500,000 | 2,500,000 | | 1.A FE |
| 05876V-AC-5 | BRCLO 33 A1B Flt - CDO | 09/30/2026 | CITIGROUP GLOBAL MKT | | 2,750,000 | 2,750,000 | | 1.A Z |
| 05876V-AE-1 | BRCLO 33 A2 Flt - CDO | 09/30/2026 | CITIGROUP GLOBAL MKT | | 15,750,000 | 15,750,000 | | 1.C Z |
| 05876V-AG-6 | BRCLO 33 B1 Flt - CDO | 09/30/2026 | CITIGROUP GLOBAL MKT | | 7,100,000 | 7,100,000 | | 1.F Z |
| 05876V-AJ-0 | BALLY 2026-33A B2 - CDO | 09/30/2026 | CITIGROUP GLOBAL MKT | | 2,000,000 | 2,000,000 | | 1.F Z |
| 08187J-AC-0 | BSP 51 A2 - CDO | 08/19/2026 | JP MORGAN SECURITIES | | 10,000,000 | 10,000,000 | | 1.A FE |
| 08192B-AQ-6 | BSP 34R CR - CDO | 07/31/2026 | GOLDMAN SACHS | | 24,500,000 | 24,500,000 | | 1.F FE |
| 11765L-AA-3 | BRYPK 2631 A - CDO | 09/11/2026 | CITIGROUP GLOBAL MKT | | 10,000,000 | 10,000,000 | | 1.A Z |
| 11765L-AC-9 | BRYPK 2631 B - CDO | 09/11/2026 | CITIGROUP GLOBAL MKT | | 10,000,000 | 10,000,000 | | 1.C Z |
| 11765L-AE-5 | BRYPK 2631 C1 - CDO | 09/11/2026 | CITIGROUP GLOBAL MKT | | 15,500,000 | 15,500,000 | | 1.F Z |
| 25256J-AS-5 | DCLO 8R A2R - CDO | 09/18/2026 | SMBC NIKKO SEC | | 21,000,000 | 21,000,000 | | 1.C FE |
| 25256J-AU-0 | DCLO 8R BR - CDO | 09/18/2026 | SMBC NIKKO SEC | | 9,000,000 | 9,000,000 | | 1.F FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|
| 44334R-AC-9 | HLM 2629 A2 - CDO | 09/18/2026 | CITIGROUP GLOBAL MKT | | 10,000,000 | 10,000,000 | | 1.A Z |
| 68252P-AU-0 | MUZ88 A2R - CDO | 07/14/2026 | SCOTIA CAPITAL | | 4,500,000 | 4,500,000 | | 1.A FE |
| 68252P-AY-2 | MUZ88 CR - CDO | 07/14/2026 | SCOTIA CAPITAL | | 2,000,000 | 2,000,000 | | 1.F FE |
| 98886C-BJ-4 | NAVS 1R2 2R2 - CDO | 07/09/2026 | MORGAN STANLEY | | 19,000,000 | 19,000,000 | | 1.A FE |
| 98886C-BN-5 | NAVS 1R2 CR2 - CDO | 07/09/2026 | MORGAN STANLEY | | 6,000,000 | 6,000,000 | | 1.F FE |
| 1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated) | | | | | 171,600,000 | 171,600,000 | | XXX |
| 69292G-AA-4 | PKAIR 262 A - ABS | 08/18/2026 | Various | | 21,936,318 | 21,950,000 | 19,455 | 1.A FE |
| 69292G-AC-0 | PKAIR 262 C - ABS | 07/16/2026 | MIZUHO SECURITIES | | 36,499,555 | 36,500,000 | | 1.F FE |
| 1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated) | | | | | 58,435,873 | 58,450,000 | 19,455 | XXX |
| 22572Y-AA-5 | CRESCENT CREDIT SOLUTIONS IXD SENIOR | 07/01/2026 | Direct | | 19,391 | 19,391 | | 2.B PL |
| 22572Y-AB-3 | CRESCENT CREDIT SOLUTIONS IXD SENIOR | 07/01/2026 | Direct | | 8,318 | 8,318 | | 3.A PL |
| 1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated) | | | | | 27,709 | 27,709 | | XXX |
| 78433L-AP-1 | EIX 2026-A A3 - ABS | 07/21/2026 | RBC DAIN RAUSCHER | | 44,998,191 | 45,000,000 | | 1.A FE |
| 1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated) | | | | | 44,998,191 | 45,000,000 | | XXX |
| 90356R-AA-9 | STEAM 251 A - ABS | 09/23/2026 | BANK OF AMERICA ML | | 2,714,351 | 2,773,947 | 10,979 | 1.C FE |
| 1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated) | | | | | 2,714,351 | 2,773,947 | 10,979 | XXX |
| 69462#-AD-4 | PH IV ONSHORE ISSUER (GP) TRUST | 09/15/2026 | GOLDMAN SACHS | | 2,154,100 | 2,154,100 | | 1.F PL |
| 69463*-AD-7 | PH IV ONSHORE ISSUER (IM) TRUST | 09/15/2026 | GOLDMAN SACHS | | 2,174,900 | 2,174,900 | | 1.F PL |
| 1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated) | | | | | 4,329,000 | 4,329,000 | | XXX |
| 1889999999. Total - asset-backed securities (unaffiliated) | | | | | 359,028,217 | 359,986,373 | 283,351 | XXX |
| 1899999999. Total - asset-backed securities (affiliated) | | | | | | | | XXX |
| 1909999997. Total - asset-backed securities - Part 3 | | | | | 359,028,217 | 359,986,373 | 283,351 | XXX |
| 1909999998. Total - asset-backed securities - Part 5 | | | | | XXX | XXX | XXX | XXX |
| 1909999999. Total - asset-backed securities | | | | | 359,028,217 | 359,986,373 | 283,351 | XXX |
| 2009999999. Total - issuer credit obligations and asset-backed securities | | | | | 1,343,322,578 | 1,433,899,233 | 8,925,817 | XXX |
| 13727@-11-1 | GAS Clip Technol | 09/30/2026 | Capitalized Interest | 118,820.110 | 118,820 | | | 5.B GI |
| 4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred | | | | | 118,820 | XXX | | XXX |
| 4509999997. Total - preferred stocks - Part 3 | | | | | 118,820 | XXX | | XXX |
| 4509999998. Total - preferred stocks - Part 5 | | | | | XXX | XXX | XXX | XXX |
| 4509999999. Total - preferred stocks | | | | | 118,820 | XXX | | XXX |
| 3134#1-00-2 | FHLB Des Moines - Activity Stock | 09/08/2026 | Direct | 36,000.000 | 3,600,000 | | | |
| 5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other | | | | | 3,600,000 | XXX | | XXX |
| 00143M-65-3 | INVESCO COMSTOCK R5 | 09/24/2026 | Direct | 806.375 | 27,328 | | | |
| 066923-40-0 | BLACKROCK: IS US AGB A | 09/30/2026 | Direct | 228.707 | 2,018 | | | |
| 066923-56-6 | BLACKROCK: IS S&P500 IVA | 09/30/2026 | Direct | 15.206 | 13,513 | | | |
| 066923-62-4 | BLACKROCK: IS TI ITL A | 09/30/2026 | Direct | 279.995 | 3,928 | | | |
| 09252M-88-3 | BLACKROCK: TOT RTN INST | 09/30/2026 | Direct | 1,842.303 | 17,775 | | | |
| 09258N-30-7 | BLACKROCK: IS RUS MC A | 07/22/2026 | Direct | 540.414 | 9,425 | | | |
| 5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO | | | | | 73,987 | XXX | | XXX |
| 922908-36-3 | VANGUARD S&P 500 ETF | 09/29/2026 | INSTINET CORPORATION | 286,360.000 | 201,941,925 | | | |
| 5819999999. Subtotal - common stocks - exchange traded funds | | | | | 201,941,925 | XXX | | XXX |
| 5989999997. Total - common stocks - Part 3 | | | | | 205,615,912 | XXX | | XXX |
| 5989999998. Total - common stocks - Part 5 | | | | | XXX | XXX | XXX | XXX |
| 5989999999. Total - common stocks | | | | | 205,615,912 | XXX | | XXX |
| 5999999999. Total - preferred and common stocks | | | | | 205,734,732 | XXX | | XXX |
| 6009999999 - Totals | | | | | 1,549,057,310 | XXX | 8,925,817 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..912828-2A-7 | UNITED STATES TREASURY | 08/15/2026 | Maturity @ 100.00 | | 500,000 | 500,000 | 488,020 | 499,734 | | 820 | | 820 | | 500,000 | | | | 7,425 | 08/15/2026 | 1.A |
| ..91282C-CZ-2 | UNITED STATES TREASURY | 09/30/2026 | Maturity @ 100.00 | | 4,580,000 | 4,580,000 | 4,520,082 | 4,570,763 | | 9,237 | | 9,237 | | 4,580,000 | | | | 40,075 | 09/30/2026 | 1.A |
| ..91282C-QX-2 | UNITED STATES TREASURY | 08/18/2026 | Various | | 19,998,087 | 20,155,000 | 20,016,434 | | | 820 | | 820 | | 20,017,254 | | (19,167) | (19,167) | 64,504 | 06/30/2031 | 1.A |
| ..91282C-RG-8 | UNITED STATES TREASURY | 09/25/2026 | Various | | 28,896,541 | 29,150,000 | 29,147,723 | | | 47 | | 47 | | 29,147,770 | | (251,229) | (251,229) | 74,664 | 08/15/2029 | 1.A |
| 0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC) | | | | | 53,974,628 | 54,385,000 | 54,172,258 | 5,070,497 | | 10,924 | | 10,924 | | 54,245,025 | | (270,396) | (270,396) | 186,667 | XXX | XXX |
| ..28504D-AF-0 | ELECTRICITE DE FRANCE SA | 07/09/2026 | J P MORGAN | | 4,090,120 | 4,000,000 | 3,984,400 | 3,985,551 | | 650 | | 650 | | 3,986,201 | | 103,919 | 103,919 | 228,083 | 01/13/2035 | 2.A FE |
| ..29446M-AE-2 | EQUINOR ASA | 09/24/2026 | GOLDMAN SACHS | | 2,729,568 | 2,750,000 | 2,736,415 | 2,747,351 | | 1,523 | | 1,523 | | 2,748,874 | | (19,306) | (19,306) | 79,979 | 04/06/2027 | 1.D FE |
| 0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities | | | | | 6,819,688 | 6,750,000 | 6,720,815 | 6,732,901 | | 2,173 | | 2,173 | | 6,735,074 | | 84,613 | 84,613 | 308,063 | XXX | XXX |
| ..01026C-AD-3 | ALABAMA ECONOMIC SETTLEMENT AUTH | 09/15/2026 | Paydown | | 861,765 | 861,765 | 911,828 | 889,762 | | (27,997) | | (27,997) | | 861,765 | | | | 36,737 | 09/15/2032 | 1.G FE |
| ..259561-PJ-1 | DOUGLAS CNTY WASH PUB UTIL DIST | 09/01/2026 | Call @ 100.00 | | 1,791,016 | 1,725,000 | 1,543,478 | 1,596,652 | | 3,644 | | 3,644 | | 1,600,296 | | 124,704 | 124,704 | 160,028 | 09/01/2040 | 1.C FE |
| ..57584X-YC-9 | MASSACHUSETTS ST DEV FIN AGY REV | 07/15/2026 | Call @ 100.00 | | 515,000 | 515,000 | 552,065 | 517,918 | | (2,918) | | (2,918) | | 515,000 | | | | 20,600 | 07/15/2036 | 1.A FE |
| ..660043-AB-6 | NORTH HUDSON SEW AUTH N J | 08/27/2026 | Call @ 100.00 | | 1,180,000 | 1,180,000 | 1,180,000 | 1,180,000 | | | | | | 1,180,000 | | | | 47,047 | 06/01/2042 | 1.E FE |
| ..660043-AG-5 | NORTH HUDSON SEW AUTH N J | 08/27/2026 | Call @ 100.00 | | 1,978,548 | 1,950,000 | 1,950,000 | 1,950,000 | | | | | | 1,950,000 | | | | 104,134 | 06/01/2032 | 1.E FE |
| ..93976A-AH-5 | WASHINGTON ST CONVENTION CTR | 07/01/2026 | Call @ 100.00 | | 10,000 | 10,000 | 10,000 | 10,000 | | | | | | 10,000 | | | | 679 | 07/01/2040 | 2.A FE |
| 0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue | | | | | 6,336,329 | 6,241,765 | 6,147,370 | 6,144,333 | | (27,271) | | (27,271) | | 6,117,061 | | 124,704 | 124,704 | 369,226 | XXX | XXX |
| ..04774#-AA-0 | ATLANTA FALCONS STADIUM | 09/01/2026 | Paydown | | 49,374 | 49,374 | 49,374 | 49,376 | | (1) | | (1) | | 49,374 | | | | 1,773 | 09/01/2042 | 1.G PL |
| ..04774#-AB-8 | ATLANTA FALCONS STADIUM | 09/01/2026 | Paydown | | 35,316 | 35,316 | 35,316 | 35,317 | | (1) | | (1) | | 35,316 | | | | 1,268 | 09/01/2042 | 1.G PL |
| ..10240*-AA-7 | BOWIE ACQUISITIONS LLC | 07/01/2026 | Paydown | | | | | | | | | | | | | | | 11,140 | 09/30/2038 | 2.C PL |
| ..30288*-AA-8 | FREEPORT LNG | 09/30/2026 | Paydown | | 488,000 | 488,000 | 488,000 | 488,000 | | | | | | 488,000 | | | | 19,940 | 03/31/2038 | 2.B FE |
| ..30288*-AB-6 | FREEPORT LNG | 09/30/2026 | Paydown | | 117,120 | 117,120 | 113,852 | 113,884 | | 3,236 | | 3,236 | | 117,120 | | | | 2,805 | 03/31/2038 | 2.B FE |
| ..33971@-AB-0 | FLNG LIQUEFACTION 3, LLC | 09/30/2026 | Paydown | | 185,000 | 185,000 | 185,000 | 185,000 | | | | | | 185,000 | | | | 2,205 | 03/31/2040 | 2.B FE |
| ..34107@-AA-7 | FLORIDA PIPELINE HOLDINGS | 08/15/2026 | Paydown | | 266,357 | 266,357 | 266,357 | 266,357 | | | | | | 266,357 | | | | 7,778 | 08/15/2038 | 2.B PL |
| ..44956@-AA-8 | IE US HARDWARE 3 LLC | 09/30/2026 | Paydown | | 78,598 | 78,598 | 78,598 | | | | | | | 78,598 | | | | 555 | 12/31/2031 | 1.F FE |
| ..50247@-AA-4 | LAS VEGAS RAIDERS ALLEGIANT STADIUM | 07/01/2026 | Paydown | | | | | | | | | | | | | | | 2,794 | 06/30/2045 | 2.A PL |
| ..92980*-AB-7 | W2W FINANCE LLC | 09/30/2026 | Paydown | | 385,559 | 385,559 | 385,559 | 385,559 | | | | | | 385,559 | | | | 13,302 | 01/31/2032 | 2.B PL |
| ..92993*-AA-4 | WEC INFRASTRUCTURE ENERGY | 07/01/2026 | Paydown | | | | | | | | | | | | | | | 34,830 | 12/31/2039 | 2.B PL |
| ..03974*-AA-6 | GIP CAPRICORN FINCO PTY LTD | 09/30/2026 | Paydown | | 456,384 | 456,384 | 456,384 | 456,384 | | | | | | 456,384 | | | | 10,647 | 12/31/2034 | 2.B PL |
| 0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated) | | | | | 2,061,707 | 2,061,707 | 2,058,440 | 1,979,876 | | 3,233 | | 3,233 | | 2,061,707 | | | | 109,036 | XXX | XXX |
| ..00130H-CC-7 | AES CORP | 09/24/2026 | GOLDMAN SACHS | | 4,658,850 | 5,000,000 | 4,979,850 | 4,990,173 | | 1,473 | | 1,473 | | 4,991,647 | | (332,797) | (332,797) | 235,903 | 07/15/2030 | 2.C FE |
| ..00206R-HJ-4 | AT&T INC | 09/24/2026 | GOLDMAN SACHS | | 487,775 | 500,000 | 515,945 | 505,535 | | (1,320) | | (1,320) | | 504,215 | | (16,440) | (16,440) | 23,200 | 03/01/2029 | 2.B FE |
| ..00206R-JX-1 | AT&T INC | 09/24/2026 | GOLDMAN SACHS | | 589,788 | 600,000 | 599,112 | 599,813 | | 96 | | 96 | | 599,909 | | (10,121) | (10,121) | 11,270 | 06/01/2027 | 2.B FE |
| ..03073E-AP-0 | CENCORA, INC. | 09/24/2026 | GOLDMAN SACHS | | 3,137,920 | 3,200,000 | 3,648,896 | 3,317,257 | | (50,084) | | (50,084) | | 3,267,173 | | (129,253) | (129,253) | 85,867 | 12/15/2027 | 2.A FE |
| ..034863-AX-8 | ANGLO AMERICAN CAPITAL PLC | 09/24/2026 | GOLDMAN SACHS | | 2,673,810 | 3,000,000 | 3,103,590 | 3,051,783 | | (8,154) | | (8,154) | | 3,043,629 | | (369,819) | (369,819) | 82,031 | 09/10/2030 | 2.B FE |
| ..037430-AZ-1 | APA CORPORATION | 09/14/2026 | Call @ 100.00 | | 8,000,000 | 8,000,000 | 7,495,678 | 7,583,791 | | 66,099 | | 66,099 | | 7,649,890 | | 350,110 | 350,110 | 395,722 | 01/15/2030 | 2.C FE |
| ..045054-AL-7 | ASHTEAD CAPITAL INC | 09/24/2026 | GOLDMAN SACHS | | 2,874,960 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | (125,040) | (125,040) | 114,750 | 11/01/2029 | 2.C FE |
| ..049560-AR-6 | ATMOS ENERGY CORPORATION | 09/24/2026 | GOLDMAN SACHS | | 6,498,310 | 7,000,000 | 6,995,800 | 6,998,356 | | 311 | | 311 | | 6,998,667 | | (500,357) | (500,357) | 188,854 | 09/15/2029 | 1.G FE |
| ..06051G-HQ-5 | BANK OF AMERICA CORPORATION | 09/24/2026 | GOLDMAN SACHS | | 3,670,724 | 3,800,000 | 4,065,810 | 3,894,649 | | (21,591) | | (21,591) | | 3,873,058 | | (202,334) | (202,334) | 171,147 | 02/07/2030 | 1.G FE |
| ..06051G-JS-9 | BANK OF AMERICA CORP | 07/22/2026 | Call @ 100.00 | | 10,000,000 | 10,000,000 | 10,063,600 | 10,007,618 | | (7,618) | | (7,618) | | 10,000,000 | | | | 173,400 | 07/22/2027 | 1.G FE |
| ..071813-BG-3 | BAXTER INTERNATIONAL INC. | 08/20/2026 | TENDER | | 9,066,763 | 11,504,000 | 8,886,714 | | | 5,888 | | 5,888 | | 8,892,602 | | (170,960) | (170,960) | 438,590 | 06/15/2043 | 2.C FE |
| ..081437-AS-4 | AMCOR FLEXIBLES NORTH AMERICA INC | 09/15/2026 | Maturity @ 100.00 | | 1,800,000 | 1,800,000 | 1,965,672 | 1,813,604 | | (13,604) | | (13,604) | | 1,800,000 | | | | 55,800 | 09/15/2026 | 2.B FE |
| ..093662-AH-7 | BLOCK FINANCIAL LLC | 09/24/2026 | GOLDMAN SACHS | | 1,363,682 | 1,475,000 | 1,562,219 | 1,521,391 | | (7,416) | | (7,416) | | 1,513,975 | | (150,293) | (150,293) | 63,507 | 08/15/2030 | 2.C FE |
| ..093662-AJ-3 | BLOCK FINANCIAL LLC | 09/24/2026 | GOLDMAN SACHS | | 3,020,069 | 3,190,000 | 3,175,230 | 3,184,412 | | 1,580 | | 1,580 | | 3,185,991 | | (165,923) | (165,923) | 95,257 | 07/15/2028 | 2.C FE |
| ..096630-AF-5 | BOARDWALK PIPELINES LP | 09/24/2026 | GOLDMAN SACHS | | 473,138 | 475,000 | 487,360 | 477,617 | | (1,471) | | (1,471) | | 476,146 | | (3,008) | (3,008) | 25,248 | 07/15/2027 | 2.B FE |
| ..099724-AH-9 | BORGWARNER INC. | 08/18/2026 | TENDER | | 5,794,390 | 7,000,000 | 5,961,580 | 5,999,016 | | 18,616 | | 18,616 | | 6,017,632 | | | | 60,039 | 03/15/2045 | 2.A FE |
| ..099724-AQ-9 | BORGWARNER INC. | 08/18/2026 | TENDER | | 7,138,250 | 7,000,000 | 6,962,690 | 6,966,700 | | 1,942 | | 1,942 | | 6,968,642 | | 31,358 | 31,358 | 519,400 | 08/15/2034 | 2.A FE |
| ..100743-AP-8 | BOSTON GAS CO | 07/15/2026 | GOLDMAN SACHS | | 2,060,640 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | 60,640 | 60,640 | 118,808 | 01/10/2035 | 2.A FE |
| ..120568-AZ-3 | BUNGE LIMITED FINANCE CORP. | 09/24/2026 | GOLDMAN SACHS | | 346,084 | 350,000 | 342,769 | 348,510 | | 615 | | 615 | | 349,125 | | (3,042) | (3,042) | 13,125 | 09/25/2027 | 2.A FE |
| ..120568-BC-3 | BUNGE LIMITED FINANCE CORP. | 09/24/2026 | GOLDMAN SACHS | | 2,012,054 | 2,280,000 | 2,273,662 | 2,276,417 | | 458 | | 458 | | 2,276,875 | | (264,820) | (264,820) | 54,166 | 05/14/2031 | 2.A FE |
| ..127097-AG-8 | COTERRA ENERGY INC | 07/01/2026 | Corporate Action | | 4,968,998 | 5,000,000 | 5,457,500 | 5,100,039 | | (42,700) | | (42,700) | | 5,057,339 | | (88,341) | (88,341) | 124,167 | 05/15/2027 | 2.A FE |
| ..127097-AK-9 | COTERRA ENERGY INC | 07/01/2026 | Corporate Action | | 7,946,520 | 8,000,000 | 8,982,000 | 8,424,616 | | (66,763) | | (66,763) | | 8,357,853 | | (411,332) | (411,332) | 288,222 | 03/15/2029 | 2.A FE |
| ..127097-AN-3 | COTERRA ENERGY INC | 07/01/2026 | Corporate Action | | 2,406,337 | 2,400,000 | 2,293,440 | 2,293,725 | | 780 | | 780 | | 2,294,505 | | 111,832 | 111,832 | 126,733 | 02/15/2055 | 2.A FE |
| ..12819#-AA-0 | KIEWIT CORPORATION | 08/10/2026 | Paydown | | 10,682 | 10,682 | 10,704 | | | (23) | | (23) | | 10,682 | | | | 85 | 07/10/2046 | 1.G Z |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 12819#-AB-8 | KIEWIT CORPORATION | 08/10/2026 | Paydown | | 11,372 | 11,372 | 11,372 | | | | | | | 11,372 | | | | 42 | 07/10/2046 | 1.F Z |
| 14040H-BN-4 | CAPITAL ONE FINANCIAL CORP | 07/22/2026 | Various | | 9,964,200 | 10,000,000 | 10,111,900 | 10,015,800 | | (7,908) | | (7,908) | | 10,007,891 | | (43,691) | (43,691) | 326,563 | 03/09/2027 | 2.A FE |
| 15135B-AT-8 | CENTENE CORP | 09/24/2026 | GOLDMAN SACHS | | 2,852,340 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | (147,660) | (147,660) | 107,917 | 12/15/2029 | 3.A FE |
| 15135B-AV-3 | CENTENE CORP | 09/24/2026 | GOLDMAN SACHS | | 2,730,630 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | (269,370) | (269,370) | 112,500 | 02/15/2030 | 3.A FE |
| 164110-AK-7 | CHENIERE ENERGY PARTNERS LP | 09/24/2026 | GOLDMAN SACHS | | 9,703,616 | 10,400,000 | 10,946,000 | 10,620,949 | | (51,988) | | (51,988) | | 10,568,961 | | (865,345) | (865,345) | 443,733 | 03/01/2031 | 2.B |
| 172967-KU-4 | CITIGROUP INC | 07/24/2026 | Various | | 6,906,220 | 7,000,000 | 6,986,810 | 6,996,674 | | 690 | | 690 | | 6,997,364 | | (91,144) | (91,144) | 283,479 | 07/25/2028 | 2.B FE |
| 201723-AQ-6 | COMMERCIAL METALS CO | 09/24/2026 | GOLDMAN SACHS | | 471,615 | 500,000 | 500,000 | 500,000 | | | | | | 500,000 | | (28,385) | (28,385) | 24,635 | 01/15/2030 | 3.A FE |
| 20602D-AB-7 | CONCENTRIX CORPORATION | 09/16/2026 | SEAPORT GROUP | | 4,503,780 | 4,500,000 | 4,499,055 | 4,499,473 | | 136 | | 136 | | 4,499,610 | | 4,170 | 4,170 | 334,125 | 08/02/2028 | 2.C FE |
| 212015-AS-0 | CONTINENTAL RESOURCES INC | 09/24/2026 | GOLDMAN SACHS | | 4,933,300 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | (66,700) | (66,700) | 261,285 | 01/15/2028 | 2.C FE |
| 225401-AC-2 | UBS GROUP AG | 09/14/2026 | TENDER | | 1,999,980 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | (20) | (20) | 95,691 | 01/09/2028 | 1.F FE |
| 228180-AB-1 | CROWN AMERICAS LLC | 09/24/2026 | GOLDMAN SACHS | | 1,954,940 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | (45,060) | (45,060) | 103,250 | 04/01/2030 | 3.B FE |
| 23345M-AA-5 | DT MIDSTREAM INC | 09/24/2026 | GOLDMAN SACHS | | 8,877,414 | 9,230,000 | 9,254,650 | 9,236,100 | | (6,100) | | (6,100) | | 9,230,000 | | (352,586) | (352,586) | 296,129 | 06/15/2029 | 2.C FE |
| 237266-AJ-0 | DARLING INGREDIENTS INC | 09/24/2026 | GOLDMAN SACHS | | 395,684 | 400,000 | 409,000 | 405,505 | | (1,878) | | (1,878) | | 403,627 | | (7,943) | (7,943) | 18,667 | 06/15/2030 | 3.A FE |
| 24422E-VB-2 | JOHN DEERE CAPITAL CORP | 09/14/2026 | Maturity @ 100.00 | | 2,180,000 | 2,180,000 | 2,191,162 | 2,181,246 | | (1,246) | | (1,246) | | 2,180,000 | | | | 49,050 | 09/14/2026 | 1.E FE |
| 24703T-AG-1 | DELL INTERNATIONAL LLC | 09/24/2026 | GOLDMAN SACHS | | 273,067 | 275,000 | 273,111 | 274,239 | | 136 | | 136 | | 274,376 | | (1,309) | (1,309) | 14,332 | 10/01/2029 | 2.A FE |
| 30161N-AX-9 | EXELON CORP | 09/24/2026 | GOLDMAN SACHS | | 939,064 | 988,000 | 1,156,632 | 1,065,747 | | (13,613) | | (13,613) | | 1,052,134 | | (113,069) | (113,069) | 37,791 | 04/15/2030 | 2.B FE |
| 303901-BF-8 | FAIRFAX FINANCIAL HOLDINGS LIMITED | 09/24/2026 | GOLDMAN SACHS | | 5,220,396 | 5,400,000 | 5,400,000 | 5,400,000 | | | | | | 5,400,000 | | (179,604) | (179,604) | 226,163 | 04/29/2030 | 2.A FE |
| 31428X-BB-1 | FEDEX CORP | 07/14/2026 | TENDER | | 2,696,952 | 3,286,000 | 2,405,188 | 2,417,902 | | 12,567 | | 12,567 | | 2,430,468 | | 167,903 | 167,903 | 226,944 | 02/01/2045 | 2.B FE |
| 31428X-BE-5 | FEDEX CORP | 07/14/2026 | TENDER | | 1,068,594 | 1,205,000 | 943,877 | 947,749 | | 3,400 | | 3,400 | | 951,149 | | 81,295 | 81,295 | 74,149 | 11/15/2045 | 2.B FE |
| 31428X-BG-0 | FEDEX CORP | 07/07/2026 | Various | | 9,867,479 | 11,463,000 | 8,891,586 | 8,919,824 | | 32,036 | | 32,036 | | 8,951,859 | | 915,619 | 915,619 | 401,316 | 04/01/2046 | 2.B FE |
| 31428X-BN-5 | FEDEX CORP | 07/07/2026 | J P MORGAN | | 4,212,550 | 5,000,000 | 3,727,650 | 3,746,995 | | 14,648 | | 14,648 | | 3,761,643 | | 450,907 | 450,907 | 215,722 | 01/15/2047 | 2.B FE |
| 31428X-BQ-8 | FEDEX CORP | 07/14/2026 | TENDER | | 867,110 | 1,085,000 | 763,775 | 767,350 | | 3,502 | | 3,502 | | 770,852 | | 63,708 | 63,708 | 72,709 | 02/15/2048 | 2.B FE |
| 31428X-CE-4 | FEDEX CORP | 07/14/2026 | TENDER | | 322,791 | 415,000 | 300,908 | | | 1,520 | | 1,520 | | 302,428 | | 7,913 | 7,913 | 21,404 | 05/15/2041 | 2.B FE |
| 31428X-DL-7 | FEDEX CORP | 07/14/2026 | TENDER | | 7,778,100 | 10,000,000 | 9,482,900 | 9,561,938 | | 11,499 | | 11,499 | | 9,573,438 | | | | (1,579,574) | 05/15/2041 | 2.B FE |
| 31428X-DM-5 | FEDEX CORP | 07/14/2026 | TENDER | | 3,284,880 | 4,000,000 | 3,405,056 | 3,519,266 | | 10,237 | | 10,237 | | 3,529,504 | | | | (96,943) | 08/01/2042 | 2.B FE |
| 31428X-DN-3 | FEDEX CORP | 07/14/2026 | TENDER | | 71,048 | 85,000 | 85,416 | 85,333 | | (7) | | (7) | | 85,326 | | | | (11,674) | 04/15/2043 | 2.B FE |
| 31428X-DP-8 | FEDEX CORP | 07/14/2026 | TENDER | | 889,884 | 950,000 | 811,424 | 822,614 | | 2,086 | | 2,086 | | 824,700 | | 36,684 | 36,684 | 45,947 | 01/15/2044 | 2.B FE |
| 31428X-DT-0 | FEDEX CORP | 07/07/2026 | J P MORGAN | | 7,582,590 | 9,000,000 | 8,905,140 | 8,922,934 | | 1,242 | | 1,242 | | 8,924,175 | | (1,341,585) | (1,341,585) | 388,300 | 01/15/2047 | 2.B FE |
| 31428X-DX-1 | FEDEX CORP | 07/14/2026 | TENDER | | 105,745 | 140,000 | 139,166 | 139,240 | | 6 | | 6 | | 139,246 | | | | (27,499) | 02/01/2065 | 2.B FE |
| 320867-AC-8 | OLD NATIONAL BANCORP | 09/29/2026 | Maturity @ 100.00 | | 15,455,000 | 15,455,000 | 15,846,504 | 15,515,697 | | (60,697) | | (60,697) | | 15,455,000 | | | | 907,981 | 09/29/2026 | 2.A FE |
| 337358-BH-7 | WELLS FARGO & CO | 08/01/2026 | Maturity @ 100.00 | | 1,550,000 | 1,550,000 | 1,962,192 | 1,589,279 | | (39,279) | | (39,279) | | 1,550,000 | | | | 117,397 | 08/01/2026 | 2.B FE |
| 33938X-AA-3 | FLEX LTD | 09/24/2026 | GOLDMAN SACHS | | 146,672 | 150,000 | 149,411 | 149,770 | | 46 | | 46 | | 149,816 | | (3,144) | (3,144) | 5,688 | 06/15/2029 | 2.C FE |
| 35671D-CC-7 | FREEPORT-MCMORAN INC | 09/24/2026 | GOLDMAN SACHS | | 5,089,851 | 5,100,000 | 5,144,375 | 5,100,000 | | | | | | 5,100,000 | | (10,149) | (10,149) | 272,000 | 09/01/2027 | 2.B FE |
| 35671D-CH-6 | FREEPORT-MCMORAN INC | 09/24/2026 | GOLDMAN SACHS | | 2,893,410 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | (106,590) | (106,590) | 159,563 | 08/01/2030 | 2.B FE |
| 369550-BP-2 | GENERAL DYNAMICS CORP | 09/24/2026 | GOLDMAN SACHS | | 2,095,616 | 2,415,000 | 2,506,842 | 2,466,356 | | (6,986) | | (6,986) | | 2,459,370 | | (363,753) | (363,753) | 44,376 | 06/01/2031 | 1.F FE |
| 37959E-AA-0 | GLOBE LIFE INC. | 09/24/2026 | GOLDMAN SACHS | | 2,177,812 | 2,480,000 | 2,498,674 | 2,489,210 | | (1,483) | | (1,483) | | 2,487,727 | | (309,915) | (309,915) | 59,244 | 08/15/2030 | 2.A FE |
| 38141G-WB-6 | GOLDMAN SACHS GROUP INC | 07/24/2026 | MARKETAXESS | | 997,330 | 1,000,000 | 997,200 | 999,652 | | 184 | | 184 | | 999,836 | | (2,506) | (2,506) | 38,607 | 01/26/2027 | 2.A FE |
| 38141G-WZ-3 | GOLDMAN SACHS GROUP INC | 07/14/2026 | CITADEL SECURITIES | | 5,048,541 | 5,100,000 | 5,100,000 | 5,100,000 | | | | | | 5,100,000 | | (51,459) | (51,459) | 151,958 | 05/01/2029 | 2.A FE |
| 39121J-A@-9 | GREAT RIVER ENERGY | 07/01/2026 | Various | | 962,963 | 962,963 | 962,963 | 962,963 | | | | | | 962,963 | | | | 58,356 | 07/01/2026 | 1.G |
| 39121J-AE-0 | GREAT RIVER ENERGY | 07/01/2026 | Paydown | | 18,041 | 18,041 | 19,001 | 18,977 | | (936) | | (936) | | 18,041 | | | | 1,128 | 07/01/2038 | 1.G FE |
| 39121J-AH-3 | GREAT RIVER ENERGY | 07/01/2026 | Call @ 100.00 | | 876,000 | 876,000 | 876,000 | 876,000 | | | | | | 876,000 | | | | 39,227 | 07/01/2030 | 1.G FE |
| 403949-AR-1 | HF SINCLAIR CORPORATION | 08/11/2026 | MORGAN STANLEY | | 5,087,950 | 5,000,000 | 4,983,350 | 4,985,532 | | 1,550 | | 1,550 | | 4,987,081 | | 100,869 | 100,869 | 309,063 | 01/15/2031 | 2.C FE |
| 404121-AJ-4 | HCA INC | 09/24/2026 | GOLDMAN SACHS | | 301,341 | 300,000 | 299,750 | 299,928 | | 19 | | 19 | | 299,946 | | 1,395 | 1,395 | 18,000 | 09/01/2028 | 2.B FE |
| 418056-AZ-0 | HASBRO INC | 09/24/2026 | GOLDMAN SACHS | | 8,553,510 | 9,000,000 | 8,971,200 | 8,987,626 | | 2,193 | | 2,193 | | 8,989,819 | | (436,309) | (436,309) | 298,350 | 11/19/2029 | 2.B FE |
| 440452-AF-7 | HORMEL FOODS CORP | 09/24/2026 | GOLDMAN SACHS | | 8,322,475 | 9,500,000 | 9,724,545 | 9,601,335 | | (17,222) | | (17,222) | | 9,584,113 | | (1,261,638) | (1,261,638) | 134,900 | 06/11/2030 | 1.G FE |
| 45688C-AB-3 | INGEVITY CORPORATION | 09/24/2026 | GOLDMAN SACHS | | 143,406 | 150,000 | 149,813 | 149,925 | | 18 | | 18 | | 149,944 | | (6,538) | (6,538) | 5,231 | 11/01/2028 | 4.A FE |
| 482598-AA-3 | VEYRON/KDP BLUE STAR LEASING LLC | 09/10/2026 | Paydown | | 59,165 | 59,165 | 59,165 | 59,165 | | | | | | 59,165 | | | | 1,302 | 06/24/2037 | 2.B |
| 50540R-AU-6 | LABORATORY CORPORATION | 07/24/2026 | GOLDMAN SACHS | | 988,560 | 1,000,000 | 945,116 | 987,869 | | 4,026 | | 4,026 | | 991,895 | | (3,335) | (3,335) | 32,600 | 09/01/2027 | 2.B FE |
| 513272-AD-6 | LAMB WESTON HOLDINGS, INC. | 09/24/2026 | GOLDMAN SACHS | | 1,865,160 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | (134,840) | (134,840) | 95,104 | 01/31/2030 | 3.C FE |
| 521865-BB-0 | LEAR CORP | 09/24/2026 | GOLDMAN SACHS | | 462,890 | 500,000 | 498,870 | 499,511 | | 76 | | 76 | | 499,587 | | (36,697) | (36,697) | 14,340 | 05/30/2030 | 2.B FE |
| 52532X-AH-8 | LEIDOS INC | 09/24/2026 | GOLDMAN SACHS | | 4,313,550 | 5,000,000 | 5,080,650 | 5,041,862 | | (6,022) | | (6,022) | | 5,035,840 | | (722,290) | (722,290) | 127,778 | 02/15/2031 | 2.B FE |
| 57169*-AX-5 | MARS INC | 09/27/2026 | Maturity @ 100.00 | | 17,500,000 | 17,500,000 | 17,500,000 | 17,500,000 | | | | | | 17,500,000 | | | | 598,500 | 09/27/2026 | 1.F |
| 571748-BW-1 | MARSH & MCLENNAN COMPANIES INC | 07/01/2026 | MARKETAXESS | | 10,029,800 | 10,000,000 | 9,984,700 | 9,987,412 | | 623 | | 623 | | 9,988,035 | | 41,765 | 41,765 | 410,569 | 03/15/2034 | 1.G FE |
| 573874-AN-4 | MARVELL TECHNOLOGY, INC. | 09/24/2026 | GOLDMAN SACHS | | 496,395 | 500,000 | 496,450 | 498,981 | | 290 | | 290 | | 499,270 | | (2,875) | (2,875) | 18,484 | 06/22/2028 | 2.B FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 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 |
| ..582839-AG-1 | MEAD JOHNSON NUTRITION CO | 08/18/2026 | TENDER | | 3,322,600 | 3,700,000 | 3,973,024 | 3,915,302 | | (5,196) | | (5,196) | | 3,910,106 | | | | (466,002) | 06/01/2044 | 1.G FE |
| ..60040#-AA-0 | MILLENNIUM PIPELINE COMPANY | 07/01/2026 | Paydown | | | | | | | | | | | | | | | 1,701 | 06/30/2027 | 1.G PL |
| ..617446-7Y-9 | MORGAN STANLEY | 09/08/2026 | Maturity @ 100.00 | | 270,000 | 270,000 | 283,307 | 271,182 | | (1,182) | | (1,182) | | 270,000 | | | | 11,745 | 09/08/2026 | 2.A FE |
| ..61744Y-AP-3 | MORGAN STANLEY | 07/23/2026 | BNP PARIBAS | | 7,876,080 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | | (123,920) | 301,760 | 01/24/2029 | 1.G FE |
| ..61761J-3R-8 | MORGAN STANLEY | 07/27/2026 | Maturity @ 100.00 | | 650,000 | 650,000 | 645,580 | 649,712 | | 288 | | 288 | | 650,000 | | | | 20,313 | 07/27/2026 | 1.G FE |
| ..61945C-AG-8 | MOSAIC CO | 08/18/2026 | TENDER | | 7,276,786 | 7,300,000 | 7,285,692 | 7,296,961 | | 997 | | 997 | | 7,297,957 | | (21,171) | (21,171) | 224,201 | 11/15/2027 | 2.B FE |
| ..620076-BL-2 | MOTOROLA SOLUTIONS INC | 09/24/2026 | GOLDMAN SACHS | | 247,898 | 250,000 | 249,583 | 249,906 | | 31 | | 31 | | 249,937 | | (2,040) | (2,040) | 12,522 | 02/23/2028 | 2.B FE |
| ..65011#-AB-2 | NEW YORK TRANSCO LLC | 07/08/2026 | Paydown | | 540,000 | 540,000 | 540,000 | 540,000 | | | | | | 540,000 | | | | 15,055 | 01/09/2054 | 1.E PL |
| ..680223-AK-0 | OLD REPUBLIC INTERNATIONAL CORP | 08/26/2026 | Maturity @ 100.00 | | 3,000,000 | 3,000,000 | 2,946,490 | 2,995,705 | | 4,295 | | 4,295 | | 3,000,000 | | | | 116,250 | 08/26/2026 | 2.B FE |
| ..683715-AD-8 | OPEN TEXT CORPORATION | 09/24/2026 | GOLDMAN SACHS | | 2,624,781 | 2,876,000 | 2,876,000 | 2,876,000 | | | | | | 2,876,000 | | (251,219) | (251,219) | 91,013 | 12/01/2029 | 3.B FE |
| ..683720-AA-4 | OPEN TEXT INC | 09/24/2026 | GOLDMAN SACHS | | 455,260 | 500,000 | 525,625 | 507,299 | | (2,513) | | (2,513) | | 504,786 | | (49,526) | (49,526) | 22,917 | 02/15/2030 | 3.B FE |
| ..70450Y-AH-6 | PAYPAL HOLDINGS INC | 09/24/2026 | Various | | 8,110,230 | 9,000,000 | 9,581,220 | 9,270,213 | | (42,121) | | (42,121) | | 9,228,093 | | (1,117,863) | (1,117,863) | 155,825 | 06/01/2030 | 1.G FE |
| ..709629-AS-8 | PENTAIR FINANCE SARL | 09/16/2026 | Various | | 9,215,522 | 9,096,000 | 8,976,115 | 9,010,356 | | 7,000 | | 7,000 | | 9,017,357 | | 198,165 | 198,165 | 592,045 | 07/15/2032 | 2.C FE |
| ..744562-BR-6 | PUBLIC SERVICE ELECTRIC AND GAS CO | 09/15/2026 | Maturity @ 100.00 | | 2,250,000 | 2,250,000 | 2,371,275 | 2,261,081 | | (11,081) | | (11,081) | | 2,250,000 | | | | 50,625 | 09/15/2026 | 1.F FE |
| ..760759-AR-1 | REPUBLIC SERVICES INC | 07/01/2026 | Maturity @ 100.00 | | 5,113,000 | 5,113,000 | 5,394,164 | 5,125,251 | | (12,251) | | (12,251) | | 5,113,000 | | | | 148,277 | 07/01/2026 | 1.G FE |
| ..77340R-AT-4 | ROCKIES EXPRESS PIPELINE LLC | 09/24/2026 | GOLDMAN SACHS | | 4,741,350 | 5,000,000 | 4,996,700 | 4,998,427 | | 241 | | 241 | | 4,998,668 | | (257,318) | (257,318) | 206,667 | 05/15/2030 | 3.B FE |
| ..776743-AN-6 | ROPER TECHNOLOGIES, INC. | 09/24/2026 | GOLDMAN SACHS | | 5,039,737 | 5,210,000 | 5,267,310 | 5,223,846 | | (6,534) | | (6,534) | | 5,217,311 | | (177,574) | (177,574) | 74,966 | 09/15/2027 | 2.B FE |
| ..785592-AX-4 | SABINE PASS LIQUEFACTION LLC | 09/24/2026 | GOLDMAN SACHS | | 2,329,408 | 2,417,000 | 2,819,165 | 2,602,070 | | (33,685) | | (33,685) | | 2,568,385 | | (238,977) | (238,977) | 93,659 | 05/15/2030 | 2.A FE |
| ..827048-AW-9 | SILGAN HOLDINGS INC. | 09/24/2026 | GOLDMAN SACHS | | 11,834,042 | 12,100,000 | 12,125,335 | 12,099,860 | | 49 | | 49 | | 12,099,909 | | (265,867) | (265,867) | 490,806 | 02/01/2028 | 3.B FE |
| ..82922T-AA-7 | SINAI HEALTH SYSTEM | 07/20/2026 | Call @ 100.00 | | 60,000 | 60,000 | 60,000 | 60,000 | | | | | | 60,000 | | | | 1,865 | 01/20/2036 | 1.B FE |
| ..830867-AB-3 | SKYMILES IP LTD | 09/24/2026 | Various | | 1,394,925 | 1,396,250 | 1,366,309 | 1,381,247 | | 9,003 | | 9,003 | | 1,390,250 | | 4,675 | 4,675 | 51,768 | 10/20/2028 | 1.G FE |
| ..83192P-AA-6 | SMITH & NEPHEW PLC | 09/24/2026 | GOLDMAN SACHS | | 13,003,500 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | (1,996,500) | (1,996,500) | 288,713 | 10/14/2030 | 2.A FE |
| ..857477-BP-7 | STATE STREET CORPORATION | 09/24/2026 | GOLDMAN SACHS | | 1,666,717 | 1,928,000 | 1,922,332 | 1,924,915 | | 414 | | 414 | | 1,925,329 | | (258,611) | (258,611) | 45,008 | 03/03/2031 | 1.F FE |
| ..872898-AC-5 | TSMC ARIZONA CORP | 09/24/2026 | GOLDMAN SACHS | | 1,347,865 | 1,550,000 | 1,543,196 | 1,545,855 | | 488 | | 488 | | 1,546,343 | | (198,478) | (198,478) | 35,521 | 10/25/2031 | 1.D FE |
| ..87612E-BK-1 | TARGET CORP | 09/24/2026 | GOLDMAN SACHS | | 6,314,350 | 7,000,000 | 7,569,750 | 7,298,987 | | (47,459) | | (47,459) | | 7,251,528 | | (937,178) | (937,178) | 190,653 | 09/15/2030 | 1.F FE |
| ..882508-BG-8 | TEXAS INSTRUMENTS INC | 09/24/2026 | GOLDMAN SACHS | | 2,758,260 | 3,000,000 | 2,990,670 | 2,996,348 | | 701 | | 701 | | 2,997,049 | | (238,789) | (238,789) | 71,438 | 09/04/2029 | 1.E FE |
| ..891160-MJ-9 | TORONTO-DOMINION BANK | 09/15/2026 | Call @ 100.00 | | 20,500,000 | 20,500,000 | 20,575,125 | 20,501,021 | | (6,720) | | (6,720) | | 20,494,301 | | 5,699 | 5,699 | 743,125 | 09/15/2031 | 1.G FE |
| ..89352H-BG-3 | TRANSCANADA PIPELINES LTD | 08/27/2026 | BARCLAYS CAPITAL | | 10,233,000 | 10,000,000 | 9,978,550 | 9,975,159 | | (2,366) | | (2,366) | | 9,972,793 | | 260,207 | 260,207 | 519,167 | 06/01/2065 | 2.C FE |
| ..90933L-AH-0 | UNITED AIRLINES INC | 09/24/2026 | GOLDMAN SACHS | | 483,640 | 500,000 | 500,000 | 500,000 | | | | | | 500,000 | | (16,360) | (16,360) | 21,840 | 04/15/2029 | 2.C FE |
| ..911312-BU-9 | UNITED PARCEL SERVICE INC | 09/24/2026 | GOLDMAN SACHS | | 4,624,400 | 5,000,000 | 4,984,550 | 4,993,964 | | 1,157 | | 1,157 | | 4,995,121 | | (370,721) | (370,721) | 133,333 | 09/01/2029 | 1.F FE |
| ..911363-AM-1 | UNITED RENTALS (NORTH AMERICA) INC | 09/24/2026 | GOLDMAN SACHS | | 4,562,300 | 5,000,000 | 5,137,500 | 5,084,796 | | (23,766) | | (23,766) | | 5,061,030 | | (498,730) | (498,730) | 215,278 | 02/15/2031 | 3.B FE |
| ..91159H-HW-3 | U.S. BANCORP | 09/24/2026 | GOLDMAN SACHS | | 1,099,612 | 1,175,000 | 1,174,894 | 1,174,978 | | 4 | | 4 | | 1,174,982 | | (75,370) | (75,370) | 40,635 | 07/30/2029 | 1.G FE |
| ..925550-AF-2 | VIAVI SOLUTIONS INC. | 09/24/2026 | GOLDMAN SACHS | | 10,991,773 | 11,750,000 | 11,804,375 | 11,771,848 | | (21,366) | | (21,366) | | 11,750,482 | | (758,709) | (758,709) | 433,281 | 10/01/2029 | 3.B FE |
| ..92660F-AN-4 | VIDEOTRON LTD | 09/24/2026 | GOLDMAN SACHS | | 1,894,460 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | (105,540) | (105,540) | 56,389 | 06/15/2029 | 2.C FE |
| ..92838#-AA-1 | VISTA RIDGE LLC | 09/30/2026 | Paydown | | 63,906 | 63,906 | 63,906 | 63,906 | | | | | | 63,906 | | | | 1,632 | 10/14/2049 | 1.F PL |
| ..95000U-2S-1 | WELLS FARGO & CO | 09/24/2026 | GOLDMAN SACHS | | 3,928,320 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | (71,680) | (71,680) | 77,905 | 06/02/2028 | 2.A FE |
| ..95000U-3K-7 | WELLS FARGO & CO | 08/04/2026 | WELLS FARGO | | 5,045,550 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 45,550 | 45,550 | 284,115 | 01/23/2035 | 2.A FE |
| ..958667-AC-1 | WESTERN MIDSTREAM OPERATING LP | 09/24/2026 | GOLDMAN SACHS | | 11,772,064 | 12,400,000 | 12,387,600 | 12,395,851 | | 683 | | 683 | | 12,396,534 | | (624,470) | (624,470) | 577,530 | 02/01/2030 | 2.C FE |
| ..G6369#-AC-5 | NSG UK ENTERPRISES LTD | 09/08/2026 | Call @ 100.00 | | 4,833,071 | 4,440,000 | 4,440,000 | 4,440,000 | | | | | | 4,440,000 | | | | 653,159 | 04/17/2034 | 2.C PL |
| ..G6369#-AE-1 | NSG UK ENTERPRISES LTD | 09/08/2026 | Call @ 100.00 | | 7,748,667 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | | | 1,164,968 | 04/17/2036 | 2.C PL |
| ..Q0458*-AF-6 | AQUASURE | 07/12/2026 | Paydown | | 268,225 | 268,225 | 268,225 | 268,228 | | (2) | | (2) | | 268,225 | | | | 11,587 | 01/12/2034 | 1.G FE |
| ..Q3629#-AL-7 | SA POWER NETWORKS GTD | 08/10/2026 | Maturity @ 100.00 | | 5,000,000 | 5,000,000 | 4,984,232 | 4,987,372 | | 12,628 | | 12,628 | | 5,000,000 | | | | 153,000 | 08/10/2026 | 1.G |
| ..Q3917#-AB-0 | FLINDERS PORT HOLDINGS PTY LTD | 07/01/2026 | Call @ 100.00 | | | | | | | | | | | | | | | 14,908 | 09/18/2026 | 2.B FE |
| 0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated) | | | | | 483,591,819 | 509,017,604 | 504,796,164 | 491,526,590 | | (413,781) | | (413,781) | | 500,322,508 | | (15,665,538) | (15,665,538) | 17,802,352 | XXX | XXX |
| ..00252@-AA-1 | AZ BATTERY PROPERTY LLC | 09/20/2026 | Paydown | | 53,453 | 53,453 | 53,453 | 53,453 | | | | | | 53,453 | | | | 2,569 | 02/20/2046 | 2.B PL |
| ..00392#-AA-0 | MICROSOFT CORP | 09/15/2026 | Paydown | | 238,781 | 238,781 | 238,781 | 238,781 | | | | | | 238,781 | | | | 6,258 | 08/15/2039 | 1.B PL |
| ..00908P-AA-5 | AIR CANADA PASS THROUGH CERTIFICATES | 07/15/2026 | Paydown | | 374,502 | 374,502 | 369,369 | 369,928 | | 4,574 | | 4,574 | | 374,502 | | | | 12,359 | 07/15/2031 | 1.C FE |
| ..00908P-AB-3 | AIR CANADA PASS THROUGH CERTIFICATES | 07/15/2026 | Paydown | | 199,168 | 199,168 | 188,378 | 189,609 | | 9,559 | | 9,559 | | 199,168 | | | | 7,070 | 07/15/2031 | 1.F FE |
| ..009090-AA-9 | AIR CANADA 2015-1 PASS THROUGH TRUST | 09/15/2026 | Paydown | | 389,587 | 389,587 | 379,278 | 387,139 | | 2,448 | | 2,448 | | 389,587 | | | | 14,025 | 09/15/2028 | 1.F FE |
| . 01166V-AA-7 | ALASKA AIR PASS THROUGH TRUST | 08/15/2026 | Paydown | | 221,094 | 221,094 | 219,953 | 220,393 | | 701 | | 701 | | 221,094 | | | | 10,613 | 02/15/2029 | 1.E FE |
| ..02376W-AA-9 | AMERICAN AIRLINES 2016-1 PASS THROUGH | 07/15/2026 | Paydown | | 142,312 | 142,312 | 148,156 | 143,801 | | (1,489) | | (1,489) | | 142,312 | | | | 5,835 | 07/15/2029 | 2.C FE |
| ..02377B-AA-4 | AAL A | 09/22/2026 | Paydown | | 106,665 | 106,665 | 106,665 | 106,698 | | (33) | | (33) | | 106,665 | | | | 4,267 | 09/22/2027 | 2.C FE |
| ..02377B-AB-2 | AMERICAN AIRLINES 2015-2 PASS THROUGH | 09/22/2026 | Paydown | | 568,878 | 568,878 | 551,101 | 557,802 | | 11,077 | | 11,077 | | 568,878 | | | | 20,480 | 03/22/2029 | 1.F FE |
| ..02378M-AA-9 | AMERICAN AIRLINES 2019-1 PASS THROUGH | 08/15/2026 | Paydown | | 271,436 | 271,436 | 243,342 | 246,523 | | 24,912 | | 24,912 | | 271,436 | | | | 9,500 | 08/15/2033 | 2.B FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 02379K-AA-2 | AMERICAN AIRLINES PASS THROUGH | 07/11/2026 | Paydown | | 189,638 | 189,638 | 165,056 | 166,654 | | 22,985 | | 22,985 | | 189,638 | | | | 5,452 | 01/11/2036 | 1.E FE |
| 023945-AA-6 | AMERICAN AIRLINES | 09/22/2026 | Paydown | | 2,466,036 | 2,466,036 | 2,466,036 | 2,466,036 | | | | | | 2,466,036 | | | | 132,241 | 12/22/2029 | 2.C FE |
| 05523#-AA-1 | BAE SYSTEMS PLC | 09/15/2026 | Paydown | | 74,389 | 74,389 | 74,389 | 74,389 | | | | | | 74,389 | | | | 1,686 | 07/31/2042 | 2.A |
| 11042C-AA-8 | BRITISH AIRWAYS PASS THROUGH | 09/15/2026 | Paydown | | 372,601 | 372,601 | 348,897 | 353,137 | | 19,465 | | 19,465 | | 372,601 | | | | 8,104 | 09/15/2036 | 1.E FE |
| 11042C-AB-6 | BRITISH AIRWAYS PASS THROUGH | 09/15/2026 | Paydown | | 19,059 | 19,059 | 17,909 | 18,269 | | 790 | | 790 | | 19,059 | | | | 557 | 03/15/2033 | 1.E FE |
| 11042T-AA-1 | BRITISH AIRWAYS PASS THROUGH | 09/20/2026 | Paydown | | 683,369 | 683,369 | 668,168 | 669,743 | | 13,626 | | 13,626 | | 683,369 | | | | 19,476 | 03/20/2033 | 1.C FE |
| 11043H-AA-6 | BRITISH AIRWAYS PASS THRU TRUST | 09/20/2026 | Paydown | | 47,678 | 47,678 | 46,486 | | | 1,192 | | 1,192 | | 47,678 | | | | 983 | 03/20/2033 | 1.G FE |
| 11043X-AA-1 | BRITISH AIRWAYS 2019-1 PASS THROUGH | 09/15/2026 | Paydown | | 312,506 | 312,506 | 294,618 | 296,644 | | 15,862 | | 15,862 | | 312,506 | | | | 7,735 | 06/15/2034 | 1.C FE |
| 11043X-AB-9 | BRITISH AIRWAYS 2019-1 PASS THROUGH | 09/15/2026 | Paydown | | 42,963 | 42,963 | 42,963 | 42,963 | | | | | | 42,963 | | | | 1,079 | 12/15/2030 | 1.G FE |
| 11043Y-AA-9 | BELL ROCK LIMITED | 09/15/2026 | Paydown | | 67,512 | 67,512 | 67,512 | 67,512 | | | | | | 67,512 | | | | 3,539 | 09/15/2037 | 1.F Z |
| 126650-AW-0 | CVSPAS NOTES CTF - CMBS | 09/10/2026 | Paydown | | 19,707 | 18,608 | 20,123 | 18,949 | | 758 | | 758 | | 19,707 | | | | (906) | 01/11/2027 | 2.B |
| 126650-BP-4 | CVSPAS 06 CRT - CMBS | 09/10/2026 | Paydown | | 85,138 | 85,138 | 90,826 | 85,978 | | (840) | | (840) | | 85,138 | | | | 3,426 | 12/10/2028 | 2.B FE |
| 126650-BQ-2 | CVSPAS 2007 CTF | 09/10/2026 | Paydown | | 35,012 | 31,482 | 36,949 | 34,434 | | 578 | | 578 | | 35,012 | | | | (180) | 01/10/2030 | 2.C FE |
| 126650-BS-8 | CVSPAS 2009-B CFT - CMBS | 09/10/2026 | Paydown | | 47,898 | 47,898 | 59,609 | 55,438 | | (7,540) | | (7,540) | | 47,898 | | | | 2,398 | 01/10/2032 | 2.C FE |
| 126650-BY-5 | CVSPAS 2011 CTF - CMBS | 09/10/2026 | Paydown | | 279,878 | 279,879 | 282,002 | 280,974 | | (1,096) | | (1,096) | | 279,878 | | | | 11,062 | 01/10/2034 | 2.C FE |
| 12672#-AA-6 | CVS HEALTH CORP | 09/10/2026 | Paydown | | 100,383 | 100,383 | 100,383 | 100,383 | | | | | | 100,383 | | | | 3,149 | 09/10/2034 | 2.B |
| 12781*-AA-8 | KIEWIT CORPORATION | 09/10/2026 | Various | | 9,303,202 | 9,315,371 | 9,303,226 | 9,303,226 | | (24) | | (24) | | 9,303,202 | | | | 307,035 | 06/30/2043 | 1.G Z |
| 12819#-AA-0 | KIEWIT CTL | 09/10/2026 | Paydown | | 10,733 | 10,733 | 10,756 | | | (23) | | (23) | | 10,733 | | | | 118 | 07/10/2046 | 1.G Z |
| 12819#-AB-8 | KIEWIT CORPORATION | 09/10/2026 | Paydown | | 2,866 | 2,866 | 2,866 | | | | | | | 2,866 | | | | 25 | 07/10/2046 | 1.F Z |
| 24736X-AA-6 | DELTA AIR LINES 2015-1 PASS THROUGH | 07/30/2026 | Paydown | | 21,653 | 21,653 | 19,916 | 20,922 | | 730 | | 730 | | 21,653 | | | | 785 | 01/30/2029 | 1.F FE |
| 34107#-AA-7 | VEYRON/OCF BROUSSARD LEASING LLC | 09/15/2026 | Paydown | | 9,717 | 9,717 | 9,717 | 9,717 | | | | | | 9,717 | | | | 304 | 04/30/2043 | 2.B PL |
| 45082#-AA-0 | IBERIA LINEAS AEREAS DE ESPANA | 09/20/2026 | Paydown | | 153,062 | 153,062 | 153,062 | 153,062 | | | | | | 153,062 | | | | 4,443 | 05/20/2033 | 1.E PL |
| 48259*-AA-5 | KEURIG DR PEPPER INC | 09/15/2026 | Paydown | | 56,649 | 56,649 | 56,649 | 56,649 | | | | | | 56,649 | | | | 1,179 | 12/31/2035 | 2.A PL |
| 607120-FQ-0 | MOBILE AIRPORT AUTHORITY | 08/09/2026 | Paydown | | 224,653 | 224,653 | 224,653 | 224,653 | | | | | | 224,653 | | | | 8,644 | 11/09/2042 | 1.E |
| 671008-AB-2 | VEYRON/OCF BROUSSARD FUNDING LLC | 09/15/2026 | Paydown | | 819 | 819 | 819 | 819 | | | | | | 819 | | | | 32 | 04/30/2043 | 1.G |
| 74338*-AA-6 | AMAZON.COM INC | 09/15/2026 | Paydown | | 217,808 | 217,808 | 217,808 | 217,808 | | | | | | 217,808 | | | | 5,859 | 11/15/2039 | 1.D |
| 74352*-AA-7 | AMAZON.COM INC | 09/10/2026 | Paydown | | 37,551 | 37,551 | 37,551 | 37,551 | | | | | | 37,551 | | | | 833 | 11/10/2040 | 1.D |
| 82436#-AA-6 | SHERWIN-WILLIAMS CO/THE | 09/15/2026 | Paydown | | 20,329 | 20,329 | 19,370 | 19,376 | | 953 | | 953 | | 20,329 | | | | 593 | 03/15/2037 | 2.B |
| 82436#-AA-8 | SHERWIN-WILLIAMS CO/THE | 09/15/2026 | Paydown | | 141,231 | 141,231 | 141,231 | 141,231 | | | | | | 141,231 | | | | 4,238 | 06/15/2038 | 2.B |
| 909318-AA-5 | UNITED AIRLINES 2018-1AA PASS THROUGH | 09/01/2026 | Paydown | | 157,198 | 157,198 | 133,917 | 141,492 | | 15,706 | | 15,706 | | 157,198 | | | | 5,502 | 09/01/2031 | 1.E FE |
| 90931C-AA-6 | UAL AA | 08/25/2026 | Paydown | | 8,672 | 8,672 | 8,291 | 8,326 | | 346 | | 346 | | 8,672 | | | | 360 | 02/25/2033 | 1.E FE |
| 90931G-AA-7 | UNITED AIRLINES PASS THROUGH | 07/15/2026 | Paydown | | 28,904 | 28,904 | 29,446 | 29,317 | | (413) | | (413) | | 28,904 | | | | 1,274 | 04/15/2029 | 1.E FE |
| 90931L-AA-6 | UNITED AIRLINES 2016-1 PASS THROUGH | 07/07/2026 | Paydown | | 527,657 | 527,657 | 501,274 | 508,398 | | 19,259 | | 19,259 | | 527,657 | | | | 16,357 | 01/07/2030 | 1.F FE |
| 90932L-AJ-6 | UNITED AIRLINES INC | 07/15/2026 | Paydown | | 401,057 | 401,057 | 411,415 | 410,913 | | (9,856) | | (9,856) | | 401,057 | | | | 23,261 | 07/15/2037 | 1.F FE |
| 90932Q-AA-4 | UNITED AIRLINES 2014-2 PASS THROUGH | 09/03/2026 | Maturity @ 100.00 | | 2,930,152 | 2,930,152 | 2,930,152 | 2,930,200 | | (48) | | (48) | | 2,930,152 | | | | 109,881 | 03/03/2028 | 1.F FE |
| 90932W-AA-1 | UNITED AIRLINES INC | 08/15/2026 | Paydown | | 385,094 | 385,094 | 384,769 | 384,786 | | 308 | | 308 | | 385,094 | | | | 20,988 | 08/15/2038 | 1.C FE |
| 90932W-AB-9 | UNITED AIRLINES INC | 08/15/2026 | Paydown | | 662,960 | 662,960 | 664,700 | 591,568 | | (1,698) | | (1,698) | | 662,960 | | | | 36,820 | 08/15/2038 | 1.G FE |
| 91845*-AA-2 | VERIZON COMMUNICATIONS INC | 09/15/2026 | Paydown | | 61,788 | 61,788 | 61,788 | 61,788 | | | | | | 61,788 | | | | 1,571 | 05/15/2035 | 2.A |
| 93141*-AA-3 | WALGREENS BOOTS ALLIANCE INC | 09/15/2026 | Paydown | | 51,915 | 51,915 | 51,915 | 51,915 | | | | | | 51,915 | | | | 1,918 | 11/15/2035 | 4.A |
| 96928*-CJ-4 | WALGREENS BOOTS ALLIANCE INC | 07/15/2026 | Various | | 45,711 | 45,712 | 45,712 | 45,712 | | | | | | 45,711 | | | | 1,672 | 07/15/2026 | 3.B Z |
| 0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated) | | | | | 22,871,024 | 22,878,564 | 22,701,404 | 22,595,058 | | 142,768 | | 142,768 | | 22,871,024 | | | | 846,469 | XXX | XXX |
| 015271-AJ-8 | ALEXANDRIA REAL ESTATE EQUITIES, INC | 07/22/2026 | J P MORGAN | | 5,283,888 | 5,300,000 | 5,286,123 | 5,298,367 | | 799 | | 799 | | 5,299,166 | | (15,278) | (15,278) | 214,002 | 01/15/2027 | 2.A FE |
| 151895-D0-5 | CENTERPOINT PROPERTIES TRUST | 08/25/2026 | Maturity @ 100.00 | | 5,600,000 | 5,600,000 | 5,600,000 | 5,600,000 | | | | | | 5,600,000 | | | | 210,000 | 08/25/2026 | 1.F FE |
| 18469P-B0-8 | CLEARBRIDGE ENERGY MLP OPPORTUNITY | 08/26/2026 | Maturity @ 100.00 | | 950,483 | 950,483 | 950,483 | 950,483 | | | | | | 950,483 | | | | 35,738 | 08/26/2026 | 1.A FE |
| 22548#-AA-9 | CREDIT OPPORTUNITIES PARTNERS JV | 08/17/2026 | Maturity @ 100.00 | | 28,600,000 | 28,600,000 | 28,594,276 | 28,595,393 | | 4,607 | | 4,607 | | 28,600,000 | | | | 1,035,320 | 08/17/2026 | 2.B |
| 23325P-A0-3 | DNP SELECT INCOME FUND | 07/22/2026 | Maturity @ 100.00 | | 8,000,000 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | | | 240,000 | 07/22/2026 | 1.F FE |
| 26884A-BM-4 | ERP OPERATING LIMITED PARTNERSHIP | 09/24/2026 | GOLDMAN SACHS | | 7,262,960 | 8,000,000 | 7,959,840 | 7,982,942 | | 2,907 | | 2,907 | | 7,985,849 | | (722,889) | (722,889) | 222,222 | 02/15/2030 | 1.G FE |
| 55391*-AA-9 | MADISON CORE PROPERTY FUND LLC | 07/23/2026 | Maturity @ 100.00 | | 25,000,000 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | | | 867,500 | 07/23/2026 | 2.B |
| 56035L-AE-4 | MAIN STREET CAPITAL CORP | 07/14/2026 | Maturity @ 100.00 | | 10,060,000 | 10,060,000 | 9,959,802 | 10,049,476 | | 10,524 | | 10,524 | | 10,060,000 | | | | 301,800 | 07/14/2026 | 2.C FE |
| 62979*-AT-4 | NSA OP, LP | 07/22/2026 | Call @ 100.00 | | 2,027,642 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 122,742 | 09/05/2028 | 2.B FE |
| 62979*-AU-1 | NSA OP, LP | 07/22/2026 | Call @ 100.00 | | 8,262,647 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | | | 653,613 | 09/05/2031 | 2.B FE |
| 62979*-AV-9 | NSA OP, LP | 07/22/2026 | Call @ 100.00 | | 12,595,606 | 12,000,000 | 12,000,000 | 12,000,000 | | | | | | 12,000,000 | | | | 1,202,133 | 09/05/2034 | 2.B FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 69122J-AC-0 | BLUE OWL CAPITAL CORP | 09/24/2026 | GOLDMAN SACHS | | 493,625 | 500,000 | 499,850 | 499,968 | | 18 | | 18 | | 499,986 | | (6,361) | (6,361) | 14,844 | 04/13/2027 | 2.B FE |
| 0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated) | | | | | 114,136,851 | 114,010,483 | 113,850,375 | 113,976,629 | | 18,856 | | 18,856 | | 113,995,485 | | (744,528) | (744,528) | 5,119,915 | XXX | XXX |
| 0489999999. Total - issuer credit obligations (unaffiliated) | | | | | 689,792,047 | 715,345,124 | 710,446,826 | 648,025,883 | | (263,097) | | (263,097) | | 706,347,884 | | (16,471,145) | (16,471,145) | 24,741,727 | XXX | XXX |
| 0499999999. Total - issuer credit obligations (affiliated) | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 0509999997. Total - issuer credit obligations - Part 4 | | | | | 689,792,047 | 715,345,124 | 710,446,826 | 648,025,883 | | (263,097) | | (263,097) | | 706,347,884 | | (16,471,145) | (16,471,145) | 24,741,727 | 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 | | | | | 689,792,047 | 715,345,124 | 710,446,826 | 648,025,883 | | (263,097) | | (263,097) | | 706,347,884 | | (16,471,145) | (16,471,145) | 24,741,727 | XXX | XXX |
| 36176M-PD-9 | G2 770220 - RMBS | 09/01/2026 | Paydown | | 16,149 | 16,149 | 17,270 | 16,521 | | (372) | | (372) | | 16,149 | | | | 417 | 07/20/2031 | 1.A |
| 36176M-PE-7 | G2 770221 - RMBS | 09/01/2026 | Paydown | | 4,935 | 4,935 | 5,276 | 5,140 | | (205) | | (205) | | 4,935 | | | | 140 | 06/20/2036 | 1.A |
| 36176M-PF-4 | G2 770222 - RMBS | 09/01/2026 | Paydown | | 8,272 | 8,272 | 9,094 | 8,611 | | (339) | | (339) | | 8,272 | | | | 214 | 08/20/2031 | 1.A |
| 36179M-NG-1 | G2 MA0391 - RMBS | 09/01/2026 | Paydown | | 6,777 | 6,777 | 6,712 | 6,716 | | 61 | | 61 | | 6,777 | | | | 136 | 09/20/2042 | 1.A |
| 36179M-TZ-1 | G2 MA7768 - RMBS | 09/01/2026 | Paydown | | 514,889 | 514,890 | 535,532 | 534,457 | | (19,567) | | (19,567) | | 514,889 | | | | 10,269 | 12/20/2051 | 1.A |
| 3617AA-X3-3 | G2 A09698 - RMBS | 09/01/2026 | Paydown | | 20,916 | 20,916 | 21,661 | 21,415 | | (499) | | (499) | | 20,916 | | | | 418 | 01/20/2036 | 1.A |
| 36180B-AY-7 | G2 AD0023 - RMBS | 09/01/2026 | Paydown | | 2,335 | 2,335 | 2,493 | 2,422 | | (87) | | (87) | | 2,335 | | | | 51 | 04/20/2033 | 1.A |
| 36182N-RN-5 | G2 AH5893 - RMBS | 09/01/2026 | Paydown | | 2,294 | 2,294 | 2,420 | 2,365 | | (71) | | (71) | | 2,294 | | | | 61 | 04/20/2039 | 1.A |
| 36183Q-ZB-4 | GN AK7038 - RMBS | 09/01/2026 | Paydown | | 610 | 610 | 632 | 653 | | (43) | | (43) | | 610 | | | | 12 | 03/15/2045 | 1.A |
| 36185B-QJ-8 | GN AM8557 - RMBS | 09/01/2026 | Paydown | | 1,117 | 1,117 | 1,144 | 1,160 | | (43) | | (43) | | 1,117 | | | | 22 | 05/15/2045 | 1.A |
| 36193P-DW-2 | G2 AS4617 - RMBS | 09/01/2026 | Paydown | | 2,249 | 2,249 | 2,385 | 2,457 | | (208) | | (208) | | 2,249 | | | | 52 | 04/20/2046 | 1.A |
| 36200M-J6-1 | GN 604285 - RMBS | 09/01/2026 | Paydown | | 898 | 898 | 850 | 870 | | 28 | | 28 | | 898 | | | | 31 | 05/15/2033 | 1.A |
| 36200N-YN-5 | GN 605617 - RMBS | 09/01/2026 | Paydown | | 583 | 583 | 580 | 581 | | 2 | | 2 | | 583 | | | | 19 | 07/15/2034 | 1.A |
| 36209R-YC-1 | GN 479607 - RMBS | 09/01/2026 | Paydown | | 7,919 | 7,919 | 8,397 | 8,318 | | (400) | | (400) | | 7,919 | | | | 229 | 10/15/2041 | 1.A |
| 3620A6-CS-4 | GN 720181 - RMBS | 09/01/2026 | Paydown | | 13,671 | 13,671 | 13,506 | 13,514 | | 157 | | 157 | | 13,671 | | | | 369 | 07/15/2039 | 1.A |
| 3620A6-DV-6 | GN 720216 - RMBS | 09/01/2026 | Paydown | | 28,406 | 28,406 | 28,286 | 28,302 | | 104 | | 104 | | 28,406 | | | | 763 | 07/15/2039 | 1.A |
| 3620A6-FR-3 | GN 720276 - RMBS | 09/01/2026 | Paydown | | 16,911 | 16,911 | 17,178 | 17,210 | | (299) | | (299) | | 16,911 | | | | 513 | 08/15/2039 | 1.A |
| 3620A9-3J-8 | GN 723601 - RMBS | 09/01/2026 | Paydown | | 2,405 | 2,405 | 2,528 | 2,507 | | (102) | | (102) | | 2,405 | | | | 80 | 01/15/2040 | 1.A |
| 3620A9-YU-9 | GN 723523 - RMBS | 09/01/2026 | Paydown | | 61,367 | 61,367 | 62,613 | 62,575 | | (1,209) | | (1,209) | | 61,367 | | | | 1,768 | 12/15/2039 | 1.A |
| 3620A9-ZA-2 | GN 723537 - RMBS | 09/01/2026 | Paydown | | 15,032 | 15,032 | 15,060 | 15,074 | | (43) | | (43) | | 15,032 | | | | 451 | 12/15/2039 | 1.A |
| 3620AK-YQ-3 | GN 732519 - RMBS | 09/01/2026 | Paydown | | 1,514 | 1,514 | 1,625 | 1,629 | | (115) | | (115) | | 1,514 | | | | 50 | 07/15/2040 | 1.A |
| 3620AR-3D-1 | GN 737996 - RMBS | 09/01/2026 | Paydown | | 18,477 | 18,477 | 18,390 | 18,404 | | 73 | | 73 | | 18,477 | | | | 517 | 02/15/2041 | 1.A |
| 3620AX-6F-0 | GN 743470 - RMBS | 09/01/2026 | Paydown | | 2,427 | 2,427 | 2,636 | 2,586 | | (159) | | (159) | | 2,427 | | | | 73 | 06/15/2040 | 1.A |
| 36230L-CT-4 | GN 751882 - RMBS | 09/01/2026 | Paydown | | 1,357 | 1,357 | 1,284 | 1,311 | | 46 | | 46 | | 1,357 | | | | 32 | 11/15/2040 | 1.A |
| 36241K-GJ-6 | GN 782011 - RMBS | 09/01/2026 | Paydown | | 1,049 | 1,049 | 989 | 1,009 | | 41 | | 41 | | 1,049 | | | | 35 | 12/15/2035 | 1.A |
| 362900-JN-6 | GN 614169 - RMBS | 09/01/2026 | Paydown | | 1,673 | 1,673 | 1,584 | 1,625 | | 48 | | 48 | | 1,673 | | | | 56 | 07/15/2033 | 1.A |
| 36290V-2G-8 | GN 619175 - RMBS | 09/01/2026 | Paydown | | 571 | 571 | 584 | 578 | | (6) | | (6) | | 571 | | | | 21 | 12/15/2034 | 1.A |
| 36296F-U6-8 | GN 690105 - RMBS | 09/01/2026 | Paydown | | 1,231 | 1,231 | 1,282 | 1,269 | | (38) | | (38) | | 1,231 | | | | 45 | 07/15/2038 | 1.A |
| 36296Q-Y7-8 | GN 698334 - RMBS | 09/01/2026 | Paydown | | 8,084 | 8,084 | 7,987 | 7,989 | | 95 | | 95 | | 8,084 | | | | 208 | 05/15/2039 | 1.A |
| 36296T-RA-3 | GN 700781 - RMBS | 09/01/2026 | Paydown | | 1,706 | 1,706 | 1,783 | 1,769 | | (64) | | (64) | | 1,706 | | | | 63 | 10/15/2038 | 1.A |
| 38378G-RM-2 | GNR 2012-143 LA - CMO/RMBS | 09/01/2026 | Paydown | | 912 | 912 | 878 | 881 | | 31 | | 31 | | 912 | | | | 6 | 12/20/2042 | 1.A |
| 911760-KG-0 | VENDE 1997-1 3A - CMO/RMBS | 09/01/2026 | Paydown | | 124 | 124 | 128 | 119 | | 5 | | 5 | | 124 | | | | 7 | 12/15/2026 | 1.A |
| 1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC) | | | | | 766,860 | 766,860 | 792,769 | 790,039 | | (23,179) | | (23,179) | | 766,860 | | | | 17,127 | XXX | XXX |
| 30711X-DK-7 | CAS 2016-C05 2M2 - CMO/RMBS | 07/27/2026 | Paydown | | 327,174 | 327,174 | 355,661 | 331,555 | | (4,381) | | (4,381) | | 327,174 | | | | 15,967 | 01/25/2029 | 1.A |
| 30768W-AA-6 | FARM 2021-1 A - CMO/RMBS | 09/01/2026 | Paydown | | 107,670 | 107,670 | 107,626 | 107,642 | | 27 | | 27 | | 107,670 | | | | 1,540 | 01/25/2051 | 1.B Z |
| 307910-AA-7 | FARM 242 A1 - CMO/RMBS | 09/01/2026 | Paydown | | 387,500 | 387,500 | 382,270 | 382,654 | | 4,846 | | 4,846 | | 387,500 | | | | 13,297 | 07/27/2054 | 1.C Z |
| 3128K7-NM-6 | FH A46696 - RMBS | 09/01/2026 | Paydown | | 1,695 | 1,695 | 1,558 | 1,536 | | 159 | | 159 | | 1,695 | | | | 51 | 08/01/2035 | 1.A |
| 3128LX-AE-0 | FH G01805 - RMBS | 09/01/2026 | Paydown | | 9,495 | 9,495 | 9,243 | 9,314 | | 181 | | 181 | | 9,495 | | | | 280 | 04/01/2035 | 1.A |
| 3128LX-KD-1 | FH G02092 - RMBS | 09/01/2026 | Paydown | | 4,333 | 4,333 | 4,218 | 4,237 | | 96 | | 96 | | 4,333 | | | | 129 | 02/01/2036 | 1.A |
| 3128M7-JC-1 | FH G05359 - RMBS | 09/01/2026 | Paydown | | 14,225 | 14,225 | 14,016 | 14,100 | | 125 | | 125 | | 14,225 | | | | 379 | 11/01/2033 | 1.A |
| 3128M9-VV-1 | FH G07528 - RMBS | 09/01/2026 | Paydown | | 108,421 | 108,421 | 104,465 | 104,348 | | 4,073 | | 4,073 | | 108,421 | | | | 2,173 | 09/01/2043 | 1.A |
| 3128MD-RJ-4 | FH G14789 - RMBS | 09/01/2026 | Paydown | | 4,958 | 4,958 | 5,208 | 5,017 | | (59) | | (59) | | 4,958 | | | | 99 | 07/01/2028 | 1.A |
| 3128MF-QB-7 | FH G16550 - RMBS | 09/01/2026 | Paydown | | 7,533 | 7,533 | 7,394 | 7,416 | | 117 | | 117 | | 7,533 | | | | 151 | 05/01/2033 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 3128MJ-2M-1 | FH G08779 - RMBS | 09/01/2026 | Paydown | | 66,577 | 66,577 | 66,624 | 66,684 | | (106) | | (106) | | 66,577 | | | | 1,542 | 09/01/2047 | 1.A |
| 3128MJ-2S-8 | FH G08784 - RMBS | 09/01/2026 | Paydown | | 23,440 | 23,440 | 24,120 | 24,548 | | (1,108) | | (1,108) | | 23,440 | | | | 552 | 10/01/2047 | 1.A |
| 3128MJ-4V-9 | FH G08835 - RMBS | 09/01/2026 | Paydown | | 22,593 | 22,593 | 22,728 | 22,881 | | (288) | | (288) | | 22,593 | | | | 516 | 09/01/2048 | 1.A |
| 3128MJ-S3-5 | FH G08537 - RMBS | 09/01/2026 | Paydown | | 112,163 | 112,163 | 108,045 | 107,759 | | 4,404 | | 4,404 | | 112,163 | | | | 2,248 | 07/01/2043 | 1.A |
| 3128MJ-SS-0 | FH G08528 - RMBS | 09/01/2026 | Paydown | | 107,726 | 107,726 | 103,728 | 103,743 | | 3,982 | | 3,982 | | 107,726 | | | | 2,127 | 04/01/2043 | 1.A |
| 3128MJ-Y6-1 | FH G08732 - RMBS | 09/01/2026 | Paydown | | 36,917 | 36,917 | 38,113 | 38,525 | | (1,609) | | (1,609) | | 36,917 | | | | 731 | 11/01/2046 | 1.A |
| 3128MJ-Z0-6 | FH G08750 - RMBS | 09/01/2026 | Paydown | | 97,296 | 97,296 | 96,855 | 96,839 | | 457 | | 457 | | 97,296 | | | | 1,952 | 03/01/2047 | 1.A |
| 3128MM-UC-5 | FH G18578 - RMBS | 09/01/2026 | Paydown | | 20,803 | 20,803 | 21,455 | 21,170 | | (367) | | (367) | | 20,803 | | | | 416 | 12/01/2030 | 1.A |
| 3128MM-UG-6 | FH G18582 - RMBS | 09/01/2026 | Paydown | | 38,900 | 38,900 | 40,907 | 40,047 | | (1,147) | | (1,147) | | 38,900 | | | | 774 | 01/01/2031 | 1.A |
| 3128MM-UQ-4 | FH G18590 - RMBS | 09/01/2026 | Paydown | | 13,536 | 13,536 | 14,001 | 13,812 | | (276) | | (276) | | 13,536 | | | | 224 | 03/01/2031 | 1.A |
| 3128MM-VG-5 | FH G18614 - RMBS | 09/01/2026 | Paydown | | 117,014 | 117,014 | 117,653 | 117,364 | | (350) | | (350) | | 117,014 | | | | 1,944 | 10/01/2031 | 1.A |
| 3128MM-VZ-3 | FH G18631 - RMBS | 09/01/2026 | Paydown | | 124,126 | 124,126 | 124,796 | 124,483 | | (356) | | (356) | | 124,126 | | | | 2,067 | 02/01/2032 | 1.A |
| 3128MM-W7-4 | FH G18669 - RMBS | 09/01/2026 | Paydown | | 92,665 | 92,665 | 91,783 | 91,952 | | 713 | | 713 | | 92,665 | | | | 1,551 | 12/01/2032 | 1.A |
| 3128MM-WU-3 | FH G18658 - RMBS | 09/01/2026 | Paydown | | 92,460 | 92,460 | 92,405 | 92,373 | | 87 | | 87 | | 92,460 | | | | 1,558 | 09/01/2032 | 1.A |
| 3128MM-WY-5 | FH G18662 - RMBS | 09/01/2026 | Paydown | | 28,403 | 28,403 | 28,461 | 28,463 | | (60) | | (60) | | 28,403 | | | | 469 | 10/01/2032 | 1.A |
| 3128MM-X8-1 | FH G18702 - RMBS | 09/01/2026 | Paydown | | 8,661 | 8,661 | 8,663 | 8,672 | | (10) | | (10) | | 8,661 | | | | 205 | 08/01/2033 | 1.A |
| 3128MM-XF-5 | FH G18677 - RMBS | 09/01/2026 | Paydown | | 5,920 | 5,920 | 5,896 | 5,902 | | 18 | | 18 | | 5,920 | | | | 119 | 02/01/2033 | 1.A |
| 3128MM-XK-4 | FH G18681 - RMBS | 09/01/2026 | Paydown | | 10,811 | 10,811 | 10,836 | 10,842 | | (31) | | (31) | | 10,811 | | | | 218 | 03/01/2033 | 1.A |
| 31292L-GC-3 | FH C03795 - RMBS | 09/01/2026 | Paydown | | 40,331 | 40,331 | 40,038 | 40,054 | | 277 | | 277 | | 40,331 | | | | 943 | 04/01/2042 | 1.A |
| 312930-VK-3 | FH A84218 - RMBS | 09/01/2026 | Paydown | | 22,724 | 22,724 | 22,785 | 22,787 | | (63) | | (63) | | 22,724 | | | | 701 | 05/01/2038 | 1.A |
| 312936-Y2-7 | FH A89729 - RMBS | 09/01/2026 | Paydown | | 9,699 | 9,699 | 9,827 | 9,838 | | (139) | | (139) | | 9,699 | | | | 256 | 11/01/2039 | 1.A |
| 312936-YZ-4 | FH A89728 - RMBS | 09/01/2026 | Paydown | | 29,892 | 29,892 | 30,140 | 30,179 | | (287) | | (287) | | 29,892 | | | | 836 | 10/01/2039 | 1.A |
| 312939-JD-4 | FH A91160 - RMBS | 09/01/2026 | Paydown | | 77,860 | 77,860 | 78,071 | 78,145 | | (285) | | (285) | | 77,860 | | | | 2,335 | 02/01/2040 | 1.A |
| 312942-2T-1 | FH A94386 - RMBS | 09/01/2026 | Paydown | | 10,764 | 10,764 | 10,732 | 10,742 | | 23 | | 23 | | 10,764 | | | | 287 | 10/01/2040 | 1.A |
| 312943-BR-3 | FH A94548 - RMBS | 09/01/2026 | Paydown | | 88,396 | 88,396 | 87,235 | 87,447 | | 948 | | 948 | | 88,396 | | | | 2,144 | 10/01/2040 | 1.A |
| 312943-F3-2 | FH A94686 - RMBS | 09/01/2026 | Paydown | | 102,208 | 102,208 | 101,074 | 101,133 | | 1,075 | | 1,075 | | 102,208 | | | | 2,722 | 11/01/2040 | 1.A |
| 312943-F4-0 | FH A94687 - RMBS | 09/01/2026 | Paydown | | 10,904 | 10,904 | 10,783 | 10,803 | | 100 | | 100 | | 10,904 | | | | 291 | 11/01/2040 | 1.A |
| 312945-A4-0 | FH A96327 - RMBS | 09/01/2026 | Paydown | | 54,872 | 54,872 | 54,362 | 54,400 | | 471 | | 471 | | 54,872 | | | | 1,482 | 01/01/2041 | 1.A |
| 31297V-7G-7 | FH A39895 - RMBS | 09/01/2026 | Paydown | | 7,425 | 7,425 | 7,294 | 7,344 | | 81 | | 81 | | 7,425 | | | | 273 | 11/01/2035 | 1.A |
| 3131WD-5T-9 | FH ZI1758 - RMBS | 09/01/2026 | Paydown | | 2,897 | 2,897 | 2,858 | 2,871 | | 26 | | 26 | | 2,897 | | | | 106 | 05/01/2034 | 1.A |
| 3131WD-7E-0 | FH ZI1793 - RMBS | 09/01/2026 | Paydown | | 5,308 | 5,308 | 5,237 | 5,262 | | 47 | | 47 | | 5,308 | | | | 194 | 05/01/2034 | 1.A |
| 3131WD-BJ-4 | FH ZI0941 - RMBS | 09/01/2026 | Paydown | | 2,061 | 2,061 | 2,050 | 2,051 | | 11 | | 11 | | 2,061 | | | | 82 | 11/01/2033 | 1.A |
| 3131WE-2S-2 | FH ZI2585 - RMBS | 09/01/2026 | Paydown | | 1,291 | 1,291 | 1,295 | 1,293 | | (2) | | (2) | | 1,291 | | | | 47 | 10/01/2034 | 1.A |
| 3131WF-SC-6 | FH ZI3215 - RMBS | 09/01/2026 | Paydown | | 325 | 325 | 319 | 320 | | 5 | | 5 | | 325 | | | | 11 | 04/01/2035 | 1.A |
| 3131WG-6B-0 | FH ZI4466 - RMBS | 09/01/2026 | Paydown | | 14,641 | 14,641 | 14,772 | 14,683 | | (42) | | (42) | | 14,641 | | | | 477 | 07/01/2035 | 1.A |
| 3131WG-FR-5 | FH ZI3776 - RMBS | 09/01/2026 | Paydown | | 126 | 126 | 132 | 133 | | (7) | | (7) | | 126 | | | | 5 | 11/01/2035 | 1.A |
| 3131WG-HH-5 | FH ZI3832 - RMBS | 09/01/2026 | Paydown | | 375 | 375 | 369 | 371 | | 4 | | 4 | | 375 | | | | 13 | 11/01/2035 | 1.A |
| 3131WK-VP-2 | FH ZI6922 - RMBS | 09/01/2026 | Paydown | | 856 | 856 | 889 | 866 | | (9) | | (9) | | 856 | | | | 40 | 12/01/2037 | 1.A |
| 3131WM-HW-9 | FH ZI8345 - RMBS | 09/01/2026 | Paydown | | 655 | 655 | 665 | 662 | | (8) | | (8) | | 655 | | | | 24 | 12/01/2038 | 1.A |
| 3131WN-6F-6 | FH ZI9870 - RMBS | 09/01/2026 | Paydown | | 9,588 | 9,588 | 9,873 | 9,805 | | (217) | | (217) | | 9,588 | | | | 319 | 04/01/2040 | 1.A |
| 3131WN-QA-5 | FH ZI9449 - RMBS | 09/01/2026 | Paydown | | 1,622 | 1,622 | 1,690 | 1,664 | | (42) | | (42) | | 1,622 | | | | 54 | 11/01/2039 | 1.A |
| 3131WQ-LY-1 | FH ZJ0343 - RMBS | 09/01/2026 | Paydown | | 1,582 | 1,582 | 1,668 | 1,656 | | (74) | | (74) | | 1,582 | | | | 53 | 08/01/2040 | 1.A |
| 3131WQ-QP-5 | FH ZJ0462 - RMBS | 09/01/2026 | Paydown | | 7,947 | 7,947 | 8,075 | 8,061 | | (114) | | (114) | | 7,947 | | | | 211 | 09/01/2040 | 1.A |
| 3131WQ-RU-3 | FH ZJ0499 - RMBS | 09/01/2026 | Paydown | | 1,072 | 1,072 | 1,112 | 1,113 | | (41) | | (41) | | 1,072 | | | | 32 | 09/01/2040 | 1.A |
| 3131WQ-UC-9 | FH ZJ0579 - RMBS | 09/01/2026 | Paydown | | 2,066 | 2,066 | 2,115 | 2,128 | | (62) | | (62) | | 2,066 | | | | 55 | 10/01/2040 | 1.A |
| 3131WQ-XU-6 | FH ZJ0691 - RMBS | 09/01/2026 | Paydown | | 6,459 | 6,459 | 6,426 | 6,428 | | 32 | | 32 | | 6,459 | | | | 163 | 11/01/2040 | 1.A |
| 3131WR-GC-3 | FH ZJ1095 - RMBS | 09/01/2026 | Paydown | | 4,242 | 4,242 | 4,316 | 4,328 | | (87) | | (87) | | 4,242 | | | | 127 | 01/01/2041 | 1.A |
| 3131WR-KD-6 | FH ZJ1192 - RMBS | 09/01/2026 | Paydown | | 10,677 | 10,677 | 10,437 | 10,455 | | 222 | | 222 | | 10,677 | | | | 269 | 02/01/2041 | 1.A |
| 3131WR-LV-5 | FH ZJ1240 - RMBS | 09/01/2026 | Paydown | | 21,337 | 21,337 | 21,470 | 21,477 | | (140) | | (140) | | 21,337 | | | | 562 | 02/01/2041 | 1.A |
| 3131WR-R9-8 | FH ZJ1412 - RMBS | 09/01/2026 | Paydown | | 7,392 | 7,392 | 7,823 | 7,756 | | (364) | | (364) | | 7,392 | | | | 240 | 03/01/2041 | 1.A |
| 3131WX-D4-1 | FH ZJ6423 - RMBS | 09/01/2026 | Paydown | | 2,098 | 2,098 | 2,163 | 2,123 | | (25) | | (25) | | 2,098 | | | | 91 | 09/01/2032 | 1.A |
| 3131XG-LC-0 | FH ZL1223 - RMBS | 09/01/2026 | Paydown | | 2,816 | 2,816 | 2,909 | 2,897 | | (81) | | (81) | | 2,816 | | | | 84 | 04/01/2041 | 1.A |
| 3131XG-LD-8 | FH ZL1224 - RMBS | 09/01/2026 | Paydown | | 5,220 | 5,220 | 5,385 | 5,337 | | (117) | | (117) | | 5,220 | | | | 156 | 04/01/2041 | 1.A |
| 3131XH-BQ-8 | FH ZL1847 - RMBS | 09/01/2026 | Paydown | | 2,754 | 2,754 | 2,854 | 2,844 | | (91) | | (91) | | 2,754 | | | | 74 | 08/01/2041 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 31311XH-SL-1 | FH ZL2323 - RMBS | 09/01/2026 | Paydown | | 12,391 | 12,391 | 12,896 | 12,931 | | (539) | | (539) | | 12,391 | | | | 331 | 11/01/2041 | 1.A |
| 31311XJ-4V-1 | FH ZL3536 - RMBS | 09/01/2026 | Paydown | | 4,305 | 4,305 | 4,587 | 4,576 | | (271) | | (271) | | 4,305 | | | | 101 | 08/01/2042 | 1.A |
| 31329H-5X-5 | FH ZA0862 - RMBS | 09/01/2026 | Paydown | | 584 | 584 | 605 | 593 | | (9) | | (9) | | 584 | | | | 25 | 11/01/2032 | 1.A |
| 3132A1-BY-9 | FH ZS0955 - RMBS | 09/01/2026 | Paydown | | 1,932 | 1,932 | 1,906 | 1,914 | | 18 | | 18 | | 1,932 | | | | 75 | 10/01/2035 | 1.A |
| 3132A1-VU-5 | FH ZS1527 - RMBS | 09/01/2026 | Paydown | | 2,038 | 2,038 | 2,082 | 2,062 | | (24) | | (24) | | 2,038 | | | | 89 | 06/01/2036 | 1.A |
| 3132A2-FV-9 | FH ZS1980 - RMBS | 09/01/2026 | Paydown | | 695 | 695 | 737 | 721 | | (26) | | (26) | | 695 | | | | 30 | 09/01/2037 | 1.A |
| 3132A3-NW-6 | FH ZS3105 - RMBS | 09/01/2026 | Paydown | | 11,863 | 11,863 | 11,689 | 11,698 | | 165 | | 165 | | 11,863 | | | | 314 | 02/01/2041 | 1.A |
| 3132A3-QD-5 | FH ZS3152 - RMBS | 09/01/2026 | Paydown | | 6,308 | 6,308 | 6,333 | 6,328 | | (20) | | (20) | | 6,308 | | | | 168 | 03/01/2041 | 1.A |
| 3132A3-SL-5 | FH ZS3223 - RMBS | 09/01/2026 | Paydown | | 2,604 | 2,604 | 2,691 | 2,678 | | (74) | | (74) | | 2,604 | | | | 78 | 02/01/2041 | 1.A |
| 3132A3-TF-7 | FH ZS3250 - RMBS | 09/01/2026 | Paydown | | 4,976 | 4,976 | 4,989 | 4,991 | | (15) | | (15) | | 4,976 | | | | 129 | 06/01/2041 | 1.A |
| 3132A4-UQ-9 | FH ZS4191 - RMBS | 09/01/2026 | Paydown | | 3,404 | 3,404 | 3,336 | 3,356 | | 48 | | 48 | | 3,404 | | | | 123 | 07/01/2035 | 1.A |
| 3132A4-UT-3 | FH ZS4194 - RMBS | 09/01/2026 | Paydown | | 797 | 797 | 763 | 774 | | 22 | | 22 | | 797 | | | | 27 | 08/01/2035 | 1.A |
| 3132A7-ND-9 | FH ZS6688 - RMBS | 09/01/2026 | Paydown | | 1,928 | 1,928 | 1,988 | 1,949 | | (20) | | (20) | | 1,928 | | | | 32 | 04/01/2028 | 1.A |
| 3132AC-YM-6 | FH ZT0716 - RMBS | 09/01/2026 | Paydown | | 8,429 | 8,429 | 8,644 | 8,651 | | (222) | | (222) | | 8,429 | | | | 167 | 10/01/2033 | 1.A |
| 3132AD-LT-3 | FH ZT1238 - RMBS | 09/01/2026 | Paydown | | 2,198 | 2,198 | 2,343 | 2,365 | | (167) | | (167) | | 2,198 | | | | 59 | 07/01/2042 | 1.A |
| 3132CW-5X-8 | FH SB0862 - RMBS | 09/01/2026 | Paydown | | 88,038 | 88,038 | 85,136 | 85,325 | | 2,713 | | 2,713 | | 88,038 | | | | 2,856 | 12/01/2037 | 1.A |
| 3132CW-ZR-8 | FH SB0752 - RMBS | 09/01/2026 | Paydown | | 231,320 | 231,320 | 230,014 | 229,999 | | 1,321 | | 1,321 | | 231,320 | | | | 6,853 | 10/01/2037 | 1.A |
| 3132D5-3M-2 | FH SB8004 - RMBS | 09/01/2026 | Paydown | | 38,863 | 38,863 | 39,166 | 39,220 | | (357) | | (357) | | 38,863 | | | | 666 | 07/01/2034 | 1.A |
| 3132D5-3R-1 | FH SB8008 - RMBS | 09/01/2026 | Paydown | | 11,984 | 11,984 | 12,075 | 12,091 | | (107) | | (107) | | 11,984 | | | | 199 | 08/01/2034 | 1.A |
| 3132D5-3T-7 | FH SB8010 - RMBS | 09/01/2026 | Paydown | | 7,956 | 7,956 | 8,022 | 8,027 | | (71) | | (71) | | 7,956 | | | | 129 | 10/01/2034 | 1.A |
| 3132D5-3Y-6 | FH SB8015 - RMBS | 09/01/2026 | Paydown | | 99,993 | 99,993 | 100,963 | 100,994 | | (1,001) | | (1,001) | | 99,993 | | | | 1,675 | 11/01/2034 | 1.A |
| 3132D5-6J-6 | FH SB8073 - RMBS | 09/01/2026 | Paydown | | 260,482 | 260,482 | 266,485 | 264,892 | | (4,411) | | (4,411) | | 260,482 | | | | 2,493 | 11/01/2035 | 1.A |
| 3132D6-AT-7 | FH SB8118 - RMBS | 09/01/2026 | Paydown | | 100,131 | 100,131 | 101,758 | 101,273 | | (1,142) | | (1,142) | | 100,131 | | | | 997 | 09/01/2036 | 1.A |
| 3132D6-AX-8 | FH SB8122 - RMBS | 09/01/2026 | Paydown | | 69,174 | 69,174 | 70,063 | 69,794 | | (620) | | (620) | | 69,174 | | | | 691 | 10/01/2036 | 1.A |
| 3132D6-C3-2 | FH SB8190 - RMBS | 09/01/2026 | Paydown | | 139,493 | 139,493 | 139,167 | 139,123 | | 370 | | 370 | | 139,493 | | | | 4,150 | 11/01/2037 | 1.A |
| 3132D6-CV-0 | FH SB8184 - RMBS | 09/01/2026 | Paydown | | 36,529 | 36,529 | 36,187 | 36,229 | | 300 | | 300 | | 36,529 | | | | 962 | 10/01/2037 | 1.A |
| 3132D6-D5-6 | FH SB8224 - RMBS | 09/01/2026 | Paydown | | 40,063 | 40,063 | 39,548 | 39,610 | | 453 | | 453 | | 40,063 | | | | 1,419 | 04/01/2038 | 1.A |
| 3132D6-DK-3 | FH SB8206 - RMBS | 09/01/2026 | Paydown | | 203,349 | 203,349 | 202,777 | 202,715 | | 634 | | 634 | | 203,349 | | | | 6,457 | 01/01/2038 | 1.A |
| 3132D6-DX-5 | FH SB8218 - RMBS | 09/01/2026 | Paydown | | 69,970 | 69,970 | 68,374 | 68,457 | | 1,513 | | 1,513 | | 69,970 | | | | 2,388 | 03/01/2038 | 1.A |
| 3132D6-EG-1 | FH SB8235 - RMBS | 09/01/2026 | Paydown | | 28,704 | 28,704 | 28,654 | 28,663 | | 40 | | 40 | | 28,704 | | | | 1,041 | 06/01/2038 | 1.A |
| 3132D6-ER-7 | FH SB8244 - RMBS | 09/01/2026 | Paydown | | 80,945 | 80,945 | 79,768 | 79,768 | | 1,176 | | 1,176 | | 80,945 | | | | 2,801 | 07/01/2038 | 1.A |
| 3132DQ-G5-9 | FH SD2920 - RMBS | 09/01/2026 | Paydown | | 167,246 | 167,246 | 168,083 | 167,811 | | (564) | | (564) | | 167,246 | | | | 6,098 | 05/01/2053 | 1.A |
| 3132DV-3T-0 | FH SD8010 - RMBS | 09/01/2026 | Paydown | | 3,849 | 3,849 | 3,904 | 3,950 | | (101) | | (101) | | 3,849 | | | | 77 | 09/01/2049 | 1.A |
| 3132DV-4E-2 | FH SD8021 - RMBS | 09/01/2026 | Paydown | | 86,426 | 86,426 | 86,071 | 85,976 | | 450 | | 450 | | 86,426 | | | | 1,427 | 09/01/2049 | 1.A |
| 3132DV-4H-5 | FH SD8024 - RMBS | 09/01/2026 | Paydown | | 111,815 | 111,815 | 114,051 | 115,839 | | (4,024) | | (4,024) | | 111,815 | | | | 2,207 | 11/01/2049 | 1.A |
| 3132DV-5K-7 | FH SD8050 - RMBS | 09/01/2026 | Paydown | | 9,528 | 9,528 | 9,762 | 9,939 | | (410) | | (410) | | 9,528 | | | | 187 | 03/01/2050 | 1.A |
| 3132DV-5W-1 | FH SD8061 - RMBS | 09/01/2026 | Paydown | | 200,409 | 200,409 | 208,558 | 210,601 | | (10,193) | | (10,193) | | 200,409 | | | | 3,321 | 05/01/2050 | 1.A |
| 3132DV-6C-4 | FH SD8067 - RMBS | 09/01/2026 | Paydown | | 289,262 | 289,262 | 301,668 | 305,338 | | (16,076) | | (16,076) | | 289,262 | | | | 4,746 | 06/01/2050 | 1.A |
| 3132DV-6R-1 | FH SD8080 - RMBS | 09/01/2026 | Paydown | | 125,464 | 125,464 | 129,335 | 129,408 | | (3,944) | | (3,944) | | 125,464 | | | | 1,660 | 06/01/2050 | 1.A |
| 3132DV-6U-4 | FH SD8083 - RMBS | 09/01/2026 | Paydown | | 349,942 | 349,942 | 366,332 | 369,938 | | (19,996) | | (19,996) | | 349,942 | | | | 5,765 | 08/01/2050 | 1.A |
| 3132DV-7K-5 | FH SD8098 - RMBS | 09/01/2026 | Paydown | | 316,528 | 316,528 | 326,927 | 326,425 | | (9,896) | | (9,896) | | 316,528 | | | | 4,197 | 10/01/2050 | 1.A |
| 3132DV-7L-3 | FH SD8099 - RMBS | 09/01/2026 | Paydown | | 201,135 | 201,135 | 210,131 | 211,627 | | (10,492) | | (10,492) | | 201,135 | | | | 3,329 | 10/01/2050 | 1.A |
| 3132DW-AH-6 | FH SD8108 - RMBS | 09/01/2026 | Paydown | | 184,797 | 184,797 | 193,489 | 195,424 | | (10,627) | | (10,627) | | 184,797 | | | | 3,872 | 11/01/2050 | 1.A |
| 3132HQ-YS-5 | FH Q14321 - RMBS | 09/01/2026 | Paydown | | 87,950 | 87,950 | 84,074 | 84,238 | | 3,712 | | 3,712 | | 87,950 | | | | 1,852 | 12/01/2042 | 1.A |
| 3132WH-5N-1 | FH Q44452 - RMBS | 09/01/2026 | Paydown | | 106,413 | 106,413 | 105,349 | 105,191 | | 1,222 | | 1,222 | | 106,413 | | | | 2,133 | 11/01/2046 | 1.A |
| 3132WH-JU-0 | FH Q43874 - RMBS | 09/01/2026 | Paydown | | 16,648 | 16,648 | 16,523 | 16,522 | | 125 | | 125 | | 16,648 | | | | 330 | 10/01/2046 | 1.A |
| 31335A-3T-3 | FH G60810 - RMBS | 09/01/2026 | Paydown | | 26,529 | 26,529 | 26,057 | 26,005 | | 525 | | 525 | | 26,529 | | | | 559 | 11/01/2046 | 1.A |
| 3133AM-EP-7 | FH QC2842 - RMBS | 09/01/2026 | Paydown | | 87,871 | 87,871 | 91,039 | 90,819 | | (2,948) | | (2,948) | | 87,871 | | | | 1,484 | 06/01/2051 | 1.A |
| 3133BP-GN-2 | FH QF2005 - RMBS | 09/01/2026 | Paydown | | 77,015 | 77,015 | 78,747 | 78,995 | | (1,980) | | (1,980) | | 77,015 | | | | 3,451 | 10/01/2052 | 1.A |
| 3133KJ-6L-1 | FH RA3575 - RMBS | 09/01/2026 | Paydown | | 103,178 | 103,178 | 105,197 | 105,149 | | (1,971) | | (1,971) | | 103,178 | | | | 1,404 | 09/01/2050 | 1.A |
| 3133KK-7E-3 | FH RA4493 - RMBS | 09/01/2026 | Paydown | | 346,962 | 346,962 | 359,228 | 357,923 | | (10,961) | | (10,961) | | 346,962 | | | | 4,679 | 02/01/2051 | 1.A |
| 3133TG-E9-6 | FHR 2086 GB - CMO/RMBS | 09/01/2026 | Paydown | | 154 | 154 | 164 | 156 | | (2) | | (2) | | 154 | | | | 6 | 09/15/2028 | 1.A |
| 3136A0-AZ-0 | FNR 2011-69 GB - CMO/RMBS | 09/01/2026 | Paydown | | 55,258 | 55,258 | 54,567 | 54,995 | | 263 | | 263 | | 55,258 | | | | 1,487 | 07/25/2031 | 1.A |
| 3136A9-H9-2 | FNR 2012-120 CB - CMO/RMBS | 09/01/2026 | Paydown | | 259,669 | 259,669 | 221,125 | 251,231 | | 8,438 | | 8,438 | | 259,669 | | | | 5,136 | 11/25/2032 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 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 |
| 3136AF-3L-6 | FNR 2013-86 GY - CMO/RMBS | 09/01/2026 | Paydown | | 222,800 | 222,800 | 200,937 | 217,013 | | 5,787 | | 5,787 | | 222,800 | | | | 4,478 | 08/25/2033 | 1.A |
| 3136AF-KF-0 | FNR 2013-78 GL - CMO/RMBS | 08/05/2026 | Various | | 5,171,460 | 5,455,624 | 4,991,896 | 5,341,001 | | 11,910 | | 11,910 | | 5,344,182 | | (172,722) | (172,722) | 112,916 | 07/25/2043 | 1.A |
| 3136AG-L2-6 | FNR 2013-113 HU - CMO/RMBS | 09/01/2026 | Paydown | | 358,265 | 358,265 | 315,273 | 347,912 | | 10,352 | | 10,352 | | 358,265 | | | | 7,489 | 11/25/2033 | 1.A |
| 3136AG-WT-5 | FNR 2013-107 AY - CMO/RMBS | 09/01/2026 | Paydown | | 264,592 | 264,592 | 239,053 | 258,024 | | 6,568 | | 6,568 | | 264,592 | | | | 5,338 | 10/25/2033 | 1.A |
| 3136AJ-GK-6 | FNR 2014-10 DY - CMO/RMBS | 09/01/2026 | Paydown | | 452,488 | 452,488 | 411,693 | 442,552 | | 9,936 | | 9,936 | | 452,488 | | | | 9,330 | 03/25/2034 | 1.A |
| 31371L-ZR-3 | FN 255552 - RMBS | 09/01/2026 | Paydown | | 93 | 93 | 98 | 95 | | (2) | | (2) | | 93 | | | | 4 | 11/01/2034 | 1.A |
| 3137A4-FE-2 | FHR 3779 LB - CMO/RMBS | 09/01/2026 | Paydown | | 89,323 | 89,323 | 84,305 | 88,257 | | 1,066 | | 1,066 | | 89,323 | | | | 2,381 | 12/15/2030 | 1.A |
| 3137AT-CU-4 | FHR 4091 BQ - CMO/RMBS | 08/05/2026 | Various | | 15,569,458 | 17,365,036 | 13,360,225 | 16,227,192 | | 76,070 | | 76,070 | | 16,257,614 | | (688,156) | (688,156) | 239,611 | 08/15/2042 | 1.A |
| 3137G1-AA-5 | FWLS 2015-SC01 1A - CMO/RMBS | 09/01/2026 | Paydown | | 13,964 | 13,964 | 14,195 | 14,107 | | (143) | | (143) | | 13,964 | | | | 362 | 05/25/2045 | 1.A |
| 31385H-QV-7 | FN 545068 - RMBS | 09/01/2026 | Paydown | | 2,682 | 2,682 | 2,763 | 2,705 | | (22) | | (22) | | 2,682 | | | | 125 | 07/01/2031 | 1.A |
| 31385J-EL-8 | FN 545639 - RMBS | 09/01/2026 | Paydown | | 2,644 | 2,644 | 2,724 | 2,678 | | (33) | | (33) | | 2,644 | | | | 113 | 04/01/2032 | 1.A |
| 31385N-RA-9 | FN 547781 - RMBS | 09/01/2026 | Paydown | | 662 | 662 | 657 | 657 | | 6 | | 6 | | 662 | | | | 33 | 09/01/2030 | 1.A |
| 31387D-4B-2 | FN 581418 - RMBS | 09/01/2026 | Paydown | | 270 | 270 | 277 | 272 | | (2) | | (2) | | 270 | | | | 13 | 06/01/2031 | 1.A |
| 31387D-NE-5 | FN 580989 - RMBS | 09/01/2026 | Paydown | | 129 | 129 | 132 | 131 | | (2) | | (2) | | 129 | | | | 6 | 05/01/2031 | 1.A |
| 31387X-MC-6 | FN 597155 - RMBS | 09/01/2026 | Paydown | | 150 | 150 | 153 | 137 | | 14 | | 14 | | 150 | | | | 7 | 09/01/2031 | 1.A |
| 31387X-T7-0 | FN 597374 - RMBS | 09/01/2026 | Paydown | | 774 | 774 | 797 | 782 | | (7) | | (7) | | 774 | | | | 36 | 09/01/2031 | 1.A |
| 31388K-CX-8 | FN 606786 - RMBS | 09/01/2026 | Paydown | | 907 | 907 | 938 | 916 | | (9) | | (9) | | 907 | | | | 42 | 09/01/2031 | 1.A |
| 31388K-T7-7 | FN 607274 - RMBS | 09/01/2026 | Paydown | | 673 | 673 | 694 | 683 | | (10) | | (10) | | 673 | | | | 31 | 11/01/2031 | 1.A |
| 31388W-ZE-9 | FN 617341 - RMBS | 09/01/2026 | Paydown | | 202 | 202 | 209 | 206 | | (4) | | (4) | | 202 | | | | 9 | 12/01/2031 | 1.A |
| 31389G-ST-8 | FN 625230 - RMBS | 09/01/2026 | Paydown | | 626 | 626 | 631 | 627 | | (1) | | (1) | | 626 | | | | 27 | 02/01/2032 | 1.A |
| 31389G-SV-3 | FN 625232 - RMBS | 09/01/2026 | Paydown | | 725 | 725 | 746 | 738 | | (13) | | (13) | | 725 | | | | 34 | 02/01/2032 | 1.A |
| 31389K-5Q-0 | FN 628255 - RMBS | 09/01/2026 | Paydown | | 6,147 | 6,147 | 6,300 | 6,194 | | (47) | | (47) | | 6,147 | | | | 264 | 02/01/2032 | 1.A |
| 31389K-5S-6 | FN 628257 - RMBS | 09/01/2026 | Paydown | | 10,094 | 10,094 | 10,194 | 10,116 | | (23) | | (23) | | 10,094 | | | | 438 | 02/01/2032 | 1.A |
| 31389U-HE-2 | FN 635729 - RMBS | 09/01/2026 | Paydown | | 4,933 | 4,933 | 5,072 | 5,005 | | (72) | | (72) | | 4,933 | | | | 229 | 03/01/2032 | 1.A |
| 31389U-MJ-5 | FN 635861 - RMBS | 09/01/2026 | Paydown | | 2,688 | 2,688 | 2,719 | 2,694 | | (6) | | (6) | | 2,688 | | | | 117 | 03/01/2032 | 1.A |
| 31389V-R5-8 | FN 636908 - RMBS | 09/01/2026 | Paydown | | 1,494 | 1,494 | 1,542 | 1,515 | | (21) | | (21) | | 1,494 | | | | 71 | 05/01/2032 | 1.A |
| 3138A2-BK-4 | FN AH0941 - RMBS | 09/01/2026 | Paydown | | 59,036 | 59,036 | 58,409 | 58,496 | | 540 | | 540 | | 59,036 | | | | 1,630 | 12/01/2040 | 1.A |
| 3138A5-6C-1 | FN AH4466 - RMBS | 09/01/2026 | Paydown | | 33,118 | 33,118 | 31,633 | 31,504 | | 1,614 | | 1,614 | | 33,118 | | | | 807 | 02/01/2041 | 1.A |
| 3138A5-FU-1 | FN AH3778 - RMBS | 09/01/2026 | Paydown | | 27,307 | 27,307 | 25,882 | 26,002 | | 1,305 | | 1,305 | | 27,307 | | | | 640 | 01/01/2041 | 1.A |
| 3138AA-3C-3 | FN AH8894 - RMBS | 09/01/2026 | Paydown | | 13,871 | 13,871 | 14,200 | 14,114 | | (243) | | (243) | | 13,871 | | | | 417 | 04/01/2041 | 1.A |
| 3138AB-MF-3 | FN AH9357 - RMBS | 09/01/2026 | Paydown | | 1,979 | 1,979 | 2,062 | 2,082 | | (104) | | (104) | | 1,979 | | | | 59 | 04/01/2041 | 1.A |
| 3138AD-V4-4 | FN AI0634 - RMBS | 09/01/2026 | Paydown | | 3,414 | 3,414 | 3,611 | 3,540 | | (126) | | (126) | | 3,414 | | | | 114 | 04/01/2041 | 1.A |
| 3138AM-VA-0 | FN AI7808 - RMBS | 09/01/2026 | Paydown | | 2,905 | 2,905 | 3,061 | 3,046 | | (141) | | (141) | | 2,905 | | | | 87 | 07/01/2041 | 1.A |
| 3138AS-ZJ-4 | FN AJ1644 - RMBS | 09/01/2026 | Paydown | | 2,794 | 2,794 | 2,912 | 2,918 | | (124) | | (124) | | 2,794 | | | | 74 | 11/01/2041 | 1.A |
| 3138E0-SD-2 | FN AJ7715 - RMBS | 09/01/2026 | Paydown | | 19,016 | 19,016 | 19,897 | 19,140 | | (124) | | (124) | | 19,016 | | | | 376 | 12/01/2026 | 1.A |
| 3138EG-NN-0 | FN AL0396 - RMBS | 09/01/2026 | Paydown | | 438 | 438 | 480 | 464 | | (25) | | (25) | | 438 | | | | 16 | 12/01/2035 | 1.A |
| 3138EK-G7-4 | FN AL2921 - RMBS | 09/01/2026 | Paydown | | 9,038 | 9,038 | 9,126 | 9,122 | | (84) | | (84) | | 9,038 | | | | 208 | 08/01/2042 | 1.A |
| 3138EL-AF-0 | FN AL3605 - RMBS | 09/01/2026 | Paydown | | 9,815 | 9,815 | 9,905 | 9,888 | | (73) | | (73) | | 9,815 | | | | 227 | 05/01/2043 | 1.A |
| 3138EN-3F-4 | FN AL6197 - RMBS | 09/01/2026 | Paydown | | 121,777 | 121,777 | 123,880 | 122,624 | | (847) | | (847) | | 121,777 | | | | 2,333 | 01/01/2030 | 1.A |
| 3138EQ-LN-0 | FN AL7532 - RMBS | 09/01/2026 | Paydown | | 45,594 | 45,594 | 47,828 | 46,025 | | (431) | | (431) | | 45,594 | | | | 908 | 11/01/2027 | 1.A |
| 3138ER-5V-8 | FN AL9859 - RMBS | 09/01/2026 | Paydown | | 211,661 | 211,661 | 204,352 | 202,911 | | 8,749 | | 8,749 | | 211,661 | | | | 4,211 | 03/01/2047 | 1.A |
| 3138ER-MW-7 | FN AL9372 - RMBS | 09/01/2026 | Paydown | | 79,239 | 79,239 | 78,996 | 79,051 | | 188 | | 188 | | 79,239 | | | | 1,322 | 11/01/2031 | 1.A |
| 3138ET-4G-8 | FN AL8922 - RMBS | 09/01/2026 | Paydown | | 4,409 | 4,409 | 4,630 | 4,472 | | (63) | | (63) | | 4,409 | | | | 88 | 05/01/2030 | 1.A |
| 3138M8-J6-1 | FN AP4784 - RMBS | 09/01/2026 | Paydown | | 73,537 | 73,537 | 70,451 | 70,135 | | 3,402 | | 3,402 | | 73,537 | | | | 1,432 | 09/01/2042 | 1.A |
| 3138MJ-GE-3 | FN AQ2896 - RMBS | 09/01/2026 | Paydown | | 165,700 | 165,700 | 160,160 | 160,595 | | 5,105 | | 5,105 | | 165,700 | | | | 3,353 | 12/01/2042 | 1.A |
| 3138W6-GB-6 | FN AR8293 - RMBS | 09/01/2026 | Paydown | | 136,580 | 136,580 | 131,705 | 131,624 | | 4,956 | | 4,956 | | 136,580 | | | | 2,725 | 05/01/2043 | 1.A |
| 3138W7-F6-6 | FN AR9188 - RMBS | 09/01/2026 | Paydown | | 39,107 | 39,107 | 35,881 | 35,878 | | 3,229 | | 3,229 | | 39,107 | | | | 652 | 03/01/2043 | 1.A |
| 3138W7-GB-4 | FN AR9193 - RMBS | 09/01/2026 | Paydown | | 78,587 | 78,587 | 78,686 | 78,691 | | (104) | | (104) | | 78,587 | | | | 1,595 | 03/01/2043 | 1.A |
| 3138W9-VQ-0 | FN AS0622 - RMBS | 09/01/2026 | Paydown | | 6,497 | 6,497 | 6,709 | 6,548 | | (51) | | (51) | | 6,497 | | | | 132 | 10/01/2028 | 1.A |
| 3138WJ-RD-2 | FN AS8583 - RMBS | 09/01/2026 | Paydown | | 8,825 | 8,825 | 8,968 | 9,023 | | (198) | | (198) | | 8,825 | | | | 205 | 01/01/2047 | 1.A |
| 3138WM-FC-0 | FN AT0162 - RMBS | 09/01/2026 | Paydown | | 75,926 | 75,926 | 69,650 | 69,694 | | 6,232 | | 6,232 | | 75,926 | | | | 1,304 | 03/01/2043 | 1.A |
| 3138WP-A2-0 | FN AT1824 - RMBS | 09/01/2026 | Paydown | | 1,720 | 1,720 | 1,697 | 1,693 | | 27 | | 27 | | 1,720 | | | | 33 | 05/01/2043 | 1.A |
| 3138WP-GY-4 | FN AT2014 - RMBS | 09/01/2026 | Paydown | | 99,668 | 99,668 | 94,623 | 94,487 | | 5,181 | | 5,181 | | 99,668 | | | | 2,090 | 04/01/2043 | 1.A |
| 3138WQ-AX-0 | FN AT2721 - RMBS | 09/01/2026 | Paydown | | 88,545 | 88,545 | 87,134 | 87,163 | | 1,382 | | 1,382 | | 88,545 | | | | 1,794 | 05/01/2043 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 3138WQ-QS-4 | FN AT3164 - RMBS | 09/01/2026 | Paydown | | 213,688 | 213,688 | 209,014 | 208,937 | | 4,752 | | 4,752 | | 213,688 | | | | 4,093 | 04/01/2043 | 1.A |
| 3138WQ-RY-0 | FN AT3202 - RMBS | 09/01/2026 | Paydown | | 3,342 | 3,342 | 3,331 | 3,331 | | 11 | | 11 | | 3,342 | | | | 81 | 05/01/2042 | 1.A |
| 3138WV-PE-5 | FN AT7620 - RMBS | 09/01/2026 | Paydown | | 81,632 | 81,632 | 78,941 | 79,154 | | 2,478 | | 2,478 | | 81,632 | | | | 1,583 | 06/01/2043 | 1.A |
| 3138X0-ZW-1 | FN AU1656 - RMBS | 09/01/2026 | Paydown | | 2,414 | 2,414 | 2,414 | 2,413 | | 1 | | 1 | | 2,414 | | | | 41 | 07/01/2028 | 1.A |
| 3138XC-F3-1 | FN AV1085 - RMBS | 09/01/2026 | Paydown | | 1,754 | 1,754 | 1,851 | 1,844 | | (90) | | (90) | | 1,754 | | | | 47 | 09/01/2043 | 1.A |
| 3138XV-L4-0 | FN AW5746 - RMBS | 09/01/2026 | Paydown | | 20,993 | 20,993 | 22,355 | 22,244 | | (1,251) | | (1,251) | | 20,993 | | | | 491 | 08/01/2044 | 1.A |
| 3138YJ-US-3 | FN AY5092 - RMBS | 09/01/2026 | Paydown | | 1,509 | 1,509 | 1,570 | 1,637 | | (129) | | (129) | | 1,509 | | | | 35 | 07/01/2045 | 1.A |
| 3138YU-H7-9 | FN AZ2953 - RMBS | 09/01/2026 | Paydown | | 8,767 | 8,767 | 8,962 | 8,866 | | (99) | | (99) | | 8,767 | | | | 176 | 09/01/2030 | 1.A |
| 31390C-CS-3 | FN 641881 - RMBS | 09/01/2026 | Paydown | | 9,826 | 9,826 | 10,012 | 9,881 | | (55) | | (55) | | 9,826 | | | | 411 | 04/01/2032 | 1.A |
| 31390S-2T-3 | FN 646186 - RMBS | 09/01/2026 | Paydown | | 1,793 | 1,793 | 1,819 | 1,805 | | (12) | | (12) | | 1,793 | | | | 78 | 07/01/2032 | 1.A |
| 31390G-ZL-4 | FN 646147 - RMBS | 09/01/2026 | Paydown | | 1,262 | 1,262 | 1,298 | 1,274 | | (12) | | (12) | | 1,262 | | | | 60 | 06/01/2032 | 1.A |
| 31390Q-G8-2 | FN 652823 - RMBS | 09/01/2026 | Paydown | | 822 | 822 | 856 | 838 | | (16) | | (16) | | 822 | | | | 35 | 09/01/2032 | 1.A |
| 31390Q-G9-0 | FN 652824 - RMBS | 09/01/2026 | Paydown | | 217 | 217 | 223 | 219 | | (2) | | (2) | | 217 | | | | 9 | 09/01/2032 | 1.A |
| 31390R-E8-2 | FN 653659 - RMBS | 09/01/2026 | Paydown | | 54 | 54 | 57 | 55 | | (1) | | (1) | | 54 | | | | 2 | 08/01/2032 | 1.A |
| 31390R-EE-9 | FN 653633 - RMBS | 09/01/2026 | Paydown | | 341 | 341 | 356 | 349 | | (9) | | (9) | | 341 | | | | 16 | 07/01/2032 | 1.A |
| 31390T-KA-6 | FN 655589 - RMBS | 09/01/2026 | Paydown | | 8,731 | 8,731 | 9,081 | 8,868 | | (138) | | (138) | | 8,731 | | | | 346 | 08/01/2032 | 1.A |
| 31390T-UC-1 | FN 655879 - RMBS | 09/01/2026 | Paydown | | 1,167 | 1,167 | 1,206 | 1,179 | | (12) | | (12) | | 1,167 | | | | 51 | 09/01/2032 | 1.A |
| 31390Y-GB-8 | FN 659994 - RMBS | 09/01/2026 | Paydown | | 3,590 | 3,590 | 3,655 | 3,620 | | (30) | | (30) | | 3,590 | | | | 155 | 09/01/2032 | 1.A |
| 31391E-EQ-0 | FN 664443 - RMBS | 09/01/2026 | Paydown | | 9,017 | 9,017 | 9,274 | 9,122 | | (104) | | (104) | | 9,017 | | | | 334 | 10/01/2032 | 1.A |
| 31391E-SK-8 | FN 664822 - RMBS | 09/01/2026 | Paydown | | 46,002 | 46,002 | 47,274 | 46,351 | | (349) | | (349) | | 46,002 | | | | 1,839 | 10/01/2032 | 1.A |
| 31391G-3M-6 | FN 666904 - RMBS | 09/01/2026 | Paydown | | 4,154 | 4,154 | 4,273 | 4,196 | | (42) | | (42) | | 4,154 | | | | 166 | 11/01/2032 | 1.A |
| 31391G-JD-9 | FN 666360 - RMBS | 09/01/2026 | Paydown | | 9,098 | 9,098 | 9,409 | 9,224 | | (126) | | (126) | | 9,098 | | | | 393 | 10/01/2032 | 1.A |
| 31391K-H5-9 | FN 669052 - RMBS | 09/01/2026 | Paydown | | 15,167 | 15,167 | 15,671 | 15,452 | | (285) | | (285) | | 15,167 | | | | 606 | 10/01/2032 | 1.A |
| 31391N-DU-2 | FN 671615 - RMBS | 09/01/2026 | Paydown | | 12,509 | 12,509 | 12,944 | 12,688 | | (179) | | (179) | | 12,509 | | | | 526 | 11/01/2032 | 1.A |
| 31394D-QL-7 | FNR 2005-40 ZM - CMO/RMBS | 09/02/2026 | Paydown | | 3,968 | 4,903 | 4,863 | 4,877 | | (908) | | (908) | | 3,968 | | | | 322 | 05/25/2035 | 1.A |
| 31398J-KR-3 | FHR 3561 B - CMO/RMBS | 09/01/2026 | Paydown | | 55,366 | 55,366 | 50,184 | 54,457 | | 908 | | 908 | | 55,366 | | | | 1,496 | 08/15/2029 | 1.A |
| 31400D-RG-9 | FN 684587 - RMBS | 09/01/2026 | Paydown | | 1,500 | 1,500 | 1,568 | 1,529 | | (29) | | (29) | | 1,500 | | | | 60 | 03/01/2033 | 1.A |
| 31400E-NB-2 | FN 685386 - RMBS | 09/01/2026 | Paydown | | 953 | 953 | 997 | 983 | | (30) | | (30) | | 953 | | | | 38 | 03/01/2033 | 1.A |
| 31400Q-SW-4 | FN 694533 - RMBS | 09/01/2026 | Paydown | | 11,671 | 11,671 | 12,030 | 11,844 | | (174) | | (174) | | 11,671 | | | | 475 | 03/01/2033 | 1.A |
| 31400Q-XK-4 | FN 694682 - RMBS | 09/01/2026 | Paydown | | 378 | 378 | 414 | 396 | | (18) | | (18) | | 378 | | | | 14 | 04/01/2033 | 1.A |
| 31400T-GP-6 | FN 696906 - RMBS | 09/01/2026 | Paydown | | 6,642 | 6,642 | 6,911 | 6,746 | | (104) | | (104) | | 6,642 | | | | 253 | 04/01/2033 | 1.A |
| 31401C-EK-5 | FN 704038 - RMBS | 09/01/2026 | Paydown | | 811 | 811 | 814 | 811 | | 1 | | 1 | | 811 | | | | 30 | 05/01/2033 | 1.A |
| 31401V-6P-1 | FN 720078 - RMBS | 09/01/2026 | Paydown | | 4,968 | 4,968 | 4,927 | 4,932 | | 36 | | 36 | | 4,968 | | | | 182 | 07/01/2033 | 1.A |
| 31402C-4C-3 | FN 725419 - RMBS | 09/01/2026 | Paydown | | 7,203 | 7,203 | 7,213 | 7,197 | | 6 | | 6 | | 7,203 | | | | 215 | 10/01/2033 | 1.A |
| 31402C-4H-2 | FN 725424 - RMBS | 09/01/2026 | Paydown | | 558 | 558 | 613 | 588 | | (30) | | (30) | | 558 | | | | 20 | 04/01/2034 | 1.A |
| 31402C-P3-0 | FN 725042 - RMBS | 09/01/2026 | Paydown | | 897 | 897 | 891 | 893 | | 5 | | 5 | | 897 | | | | 33 | 01/01/2034 | 1.A |
| 31402C-U7-5 | FN 725206 - RMBS | 09/01/2026 | Paydown | | 245 | 245 | 244 | 243 | | 3 | | 3 | | 245 | | | | 9 | 02/01/2034 | 1.A |
| 31402C-VN-9 | FN 725221 - RMBS | 09/01/2026 | Paydown | | 344 | 344 | 371 | 358 | | (14) | | (14) | | 344 | | | | 13 | 01/01/2034 | 1.A |
| 31402D-F3-9 | FN 725686 - RMBS | 09/01/2026 | Paydown | | 926 | 926 | 938 | 933 | | (7) | | (7) | | 926 | | | | 40 | 07/01/2034 | 1.A |
| 31402D-MP-2 | FN 725866 - RMBS | 09/01/2026 | Paydown | | 29,070 | 29,070 | 26,299 | 27,063 | | 2,007 | | 2,007 | | 29,070 | | | | 867 | 09/01/2034 | 1.A |
| 31402J-3V-7 | FN 730812 - RMBS | 09/01/2026 | Paydown | | 7,935 | 7,935 | 7,816 | 7,852 | | 82 | | 82 | | 7,935 | | | | 264 | 08/01/2033 | 1.A |
| 31402L-DK-5 | FN 731906 - RMBS | 09/01/2026 | Paydown | | 507 | 507 | 495 | 500 | | 7 | | 7 | | 507 | | | | 17 | 11/01/2033 | 1.A |
| 31402Q-S9-3 | FN 735044 - RMBS | 09/01/2026 | Paydown | | 855 | 855 | 869 | 861 | | (7) | | (7) | | 855 | | | | 30 | 10/01/2034 | 1.A |
| 31402Q-VG-3 | FN 735115 - RMBS | 09/01/2026 | Paydown | | 1,718 | 1,718 | 1,763 | 1,740 | | (22) | | (22) | | 1,718 | | | | 69 | 12/01/2034 | 1.A |
| 31402Q-Y3-9 | FN 735230 - RMBS | 09/01/2026 | Paydown | | 903 | 903 | 988 | 956 | | (52) | | (52) | | 903 | | | | 33 | 02/01/2035 | 1.A |
| 31402Q-YV-7 | FN 735224 - RMBS | 09/01/2026 | Paydown | | 21,492 | 21,492 | 20,679 | 20,916 | | 576 | | 576 | | 21,492 | | | | 787 | 02/01/2035 | 1.A |
| 31402R-JV-2 | FN 735676 - RMBS | 09/01/2026 | Paydown | | 4,491 | 4,491 | 4,795 | 4,663 | | (172) | | (172) | | 4,491 | | | | 150 | 07/01/2035 | 1.A |
| 31402R-N6-2 | FN 735813 - RMBS | 09/01/2026 | Paydown | | 295 | 295 | 293 | 298 | | (4) | | (4) | | 295 | | | | 11 | 07/01/2035 | 1.A |
| 31402R-UW-7 | FN 735997 - RMBS | 09/01/2026 | Paydown | | 1,917 | 1,917 | 1,922 | 1,918 | | | | | | 1,917 | | | | 71 | 11/01/2035 | 1.A |
| 31402Y-GR-9 | FN 741908 - RMBS | 09/01/2026 | Paydown | | 2,620 | 2,620 | 2,567 | 2,588 | | 32 | | 32 | | 2,620 | | | | 87 | 11/01/2033 | 1.A |
| 31403C-6L-0 | FN 745275 - RMBS | 09/01/2026 | Paydown | | 2,328 | 2,328 | 2,374 | 2,359 | | (31) | | (31) | | 2,328 | | | | 78 | 02/01/2036 | 1.A |
| 31403D-BY-4 | FN 745355 - RMBS | 09/01/2026 | Paydown | | 479 | 479 | 470 | 473 | | 7 | | 7 | | 479 | | | | 16 | 03/01/2036 | 1.A |
| 31403D-PP-8 | FN 745730 - RMBS | 09/01/2026 | Paydown | | 1,438 | 1,438 | 1,573 | 1,515 | | (78) | | (78) | | 1,438 | | | | 53 | 03/01/2035 | 1.A |
| 31403J-CR-5 | FN 749880 - RMBS | 09/01/2026 | Paydown | | 1,845 | 1,845 | 1,930 | 1,894 | | (49) | | (49) | | 1,845 | | | | 62 | 10/01/2033 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 31403K-UP-6 | FN 751290 - RMBS | 09/01/2026 | Paydown | | 4,726 | 4,726 | 4,789 | 4,772 | | (45) | | (45) | | 4,726 | | | | 189 | 03/01/2034 | 1.A |
| 31403M-UP-2 | FN 753090 - RMBS | 09/01/2026 | Paydown | | 1,567 | 1,567 | 1,621 | 1,590 | | (23) | | (23) | | 1,567 | | | | 61 | 12/01/2033 | 1.A |
| 31403R-PR-3 | FN 755632 - RMBS | 09/01/2026 | Paydown | | 248 | 248 | 244 | 245 | | 3 | | 3 | | 248 | | | | 8 | 04/01/2034 | 1.A |
| 31403R-RX-8 | FN 755702 - RMBS | 09/01/2026 | Paydown | | 2 | 2 | 2 | 2 | | | | | | 2 | | | | | 03/01/2034 | 1.A |
| 31403V-4Q-9 | FN 759631 - RMBS | 09/01/2026 | Paydown | | 1,006 | 1,006 | 1,010 | 1,007 | | (1) | | (1) | | 1,006 | | | | 37 | 02/01/2034 | 1.A |
| 31404L-TJ-9 | FN 771953 - RMBS | 09/01/2026 | Paydown | | 426 | 426 | 442 | 434 | | (9) | | (9) | | 426 | | | | 18 | 02/01/2034 | 1.A |
| 31404N-FX-9 | FN 773382 - RMBS | 09/01/2026 | Paydown | | 1,184 | 1,184 | 1,197 | 1,189 | | (5) | | (5) | | 1,184 | | | | 43 | 04/01/2034 | 1.A |
| 31404N-NS-1 | FN 773601 - RMBS | 09/01/2026 | Paydown | | 200 | 200 | 207 | 204 | | (4) | | (4) | | 200 | | | | 8 | 08/01/2034 | 1.A |
| 31404P-QN-4 | FN 774561 - RMBS | 09/01/2026 | Paydown | | 218 | 218 | 221 | 219 | | (1) | | (1) | | 218 | | | | 8 | 04/01/2034 | 1.A |
| 31404Q-WU-9 | FN 775659 - RMBS | 09/01/2026 | Paydown | | 100 | 100 | 100 | 100 | | | | | | 100 | | | | 4 | 05/01/2034 | 1.A |
| 31404R-YN-1 | FN 776617 - RMBS | 09/01/2026 | Paydown | | 235 | 235 | 238 | 236 | | (1) | | (1) | | 235 | | | | 9 | 04/01/2034 | 1.A |
| 31404T-ET-6 | FN 777846 - RMBS | 09/01/2026 | Paydown | | 107 | 107 | 107 | 107 | | | | | | 107 | | | | 4 | 05/01/2034 | 1.A |
| 31404U-JU-5 | FN 778875 - RMBS | 09/01/2026 | Paydown | | 5,646 | 5,646 | 5,728 | 5,684 | | (38) | | (38) | | 5,646 | | | | 226 | 06/01/2034 | 1.A |
| 31405H-J6-6 | FN 789685 - RMBS | 09/01/2026 | Paydown | | 279 | 279 | 291 | 286 | | (7) | | (7) | | 279 | | | | 12 | 07/01/2034 | 1.A |
| 31405J-KZ-6 | FN 790612 - RMBS | 09/01/2026 | Paydown | | 119 | 119 | 125 | 124 | | (4) | | (4) | | 119 | | | | 5 | 09/01/2034 | 1.A |
| 31405J-UE-2 | FN 790881 - RMBS | 09/01/2026 | Paydown | | 1,063 | 1,063 | 1,080 | 1,071 | | (8) | | (8) | | 1,063 | | | | 39 | 09/01/2034 | 1.A |
| 31405R-7F-7 | FN 797494 - RMBS | 09/01/2026 | Paydown | | 6,597 | 6,597 | 6,702 | 6,687 | | (90) | | (90) | | 6,597 | | | | 178 | 03/01/2035 | 1.A |
| 31405S-EQ-3 | FN 797643 - RMBS | 09/01/2026 | Paydown | | 563 | 563 | 558 | 559 | | 4 | | 4 | | 563 | | | | 19 | 08/01/2035 | 1.A |
| 31406B-ZG-8 | FN 805443 - RMBS | 09/01/2026 | Paydown | | 16,033 | 16,033 | 16,576 | 16,324 | | (291) | | (291) | | 16,033 | | | | 587 | 11/01/2034 | 1.A |
| 31406E-2J-2 | FN 808177 - RMBS | 09/01/2026 | Paydown | | 60,385 | 60,385 | 60,215 | 60,157 | | 228 | | 228 | | 60,385 | | | | 2,212 | 03/01/2035 | 1.A |
| 31406F-AR-2 | FN 808316 - RMBS | 09/01/2026 | Paydown | | 7,534 | 7,534 | 7,876 | 7,723 | | (190) | | (190) | | 7,534 | | | | 269 | 01/01/2035 | 1.A |
| 31406G-YX-1 | FN 809926 - RMBS | 09/01/2026 | Paydown | | 593 | 593 | 604 | 599 | | (6) | | (6) | | 593 | | | | 22 | 02/01/2035 | 1.A |
| 31406P-C3-1 | FN 815590 - RMBS | 09/01/2026 | Paydown | | 234 | 234 | 240 | 237 | | (3) | | (3) | | 234 | | | | 9 | 04/01/2035 | 1.A |
| 31406P-HS-1 | FN 815741 - RMBS | 09/01/2026 | Paydown | | 2,428 | 2,428 | 2,462 | 2,446 | | (18) | | (18) | | 2,428 | | | | 88 | 02/01/2035 | 1.A |
| 31406U-HG-6 | FN 820231 - RMBS | 09/01/2026 | Paydown | | 171 | 171 | 175 | 174 | | (3) | | (3) | | 171 | | | | 7 | 06/01/2035 | 1.A |
| 31407D-SV-8 | FN 827732 - RMBS | 09/01/2026 | Paydown | | 365 | 365 | 384 | 375 | | (10) | | (10) | | 365 | | | | 13 | 06/01/2035 | 1.A |
| 31407X-7F-2 | FN 844294 - RMBS | 09/01/2026 | Paydown | | 174 | 174 | 180 | 179 | | (4) | | (4) | | 174 | | | | 6 | 11/01/2035 | 1.A |
| 31408E-G5-5 | FN 849020 - RMBS | 09/01/2026 | Paydown | | 349 | 349 | 383 | 370 | | (21) | | (21) | | 349 | | | | 13 | 01/01/2036 | 1.A |
| 31409U-FA-8 | FN 878661 - RMBS | 09/01/2026 | Paydown | | 1,065 | 1,065 | 1,020 | 1,035 | | 29 | | 29 | | 1,065 | | | | 39 | 02/01/2036 | 1.A |
| 3140E4-Q5-9 | FN BA0475 - RMBS | 09/01/2026 | Paydown | | 1,861 | 1,861 | 1,982 | 2,043 | | (182) | | (182) | | 1,861 | | | | 50 | 08/01/2045 | 1.A |
| 3140F1-YF-3 | FN BC6109 - RMBS | 09/01/2026 | Paydown | | 3,724 | 3,724 | 3,670 | 3,679 | | 45 | | 45 | | 3,724 | | | | 87 | 06/01/2046 | 1.A |
| 3140J8-RT-2 | FN BM4097 - RMBS | 09/01/2026 | Paydown | | 3,769 | 3,769 | 3,947 | 3,927 | | (158) | | (158) | | 3,769 | | | | 115 | 07/01/2047 | 1.A |
| 3140J9-BT-7 | FN BM4549 - RMBS | 09/01/2026 | Paydown | | 18,189 | 18,189 | 17,800 | 17,815 | | 374 | | 374 | | 18,189 | | | | 503 | 11/01/2043 | 1.A |
| 3140J9-SN-2 | FN BM5024 - RMBS | 09/01/2026 | Paydown | | 72,337 | 72,337 | 72,959 | 73,339 | | (1,002) | | (1,002) | | 72,337 | | | | 1,434 | 11/01/2048 | 1.A |
| 3140K1-4D-5 | FN BO6219 - RMBS | 09/01/2026 | Paydown | | 68,537 | 68,537 | 72,145 | 73,499 | | (4,963) | | (4,963) | | 68,537 | | | | 1,413 | 12/01/2049 | 1.A |
| 3140KD-KX-7 | FN BP5709 - RMBS | 09/01/2026 | Paydown | | 197,754 | 197,754 | 205,115 | 205,967 | | (8,214) | | (8,214) | | 197,754 | | | | 3,267 | 05/01/2050 | 1.A |
| 3140LY-P6-4 | FN BT9444 - RMBS | 09/01/2026 | Paydown | | 176,109 | 176,109 | 177,595 | 177,164 | | (1,054) | | (1,054) | | 176,109 | | | | 2,312 | 11/01/2036 | 1.A |
| 3140Q7-FX-0 | FN CA0181 - RMBS | 09/01/2026 | Paydown | | 7,184 | 7,184 | 7,254 | 7,289 | | (105) | | (105) | | 7,184 | | | | 193 | 08/01/2047 | 1.A |
| 3140QD-XC-3 | FN CA6074 - RMBS | 09/01/2026 | Paydown | | 58,407 | 58,407 | 61,236 | 62,139 | | (3,733) | | (3,733) | | 58,407 | | | | 948 | 06/01/2050 | 1.A |
| 3140QG-MJ-3 | FN CA8460 - RMBS | 09/01/2026 | Paydown | | 25,559 | 25,559 | 26,565 | 26,627 | | (1,068) | | (1,068) | | 25,559 | | | | 409 | 01/01/2051 | 1.A |
| 3140QN-B5-0 | FN CB2759 - RMBS | 09/01/2026 | Paydown | | 592,281 | 592,281 | 606,625 | 605,961 | | (13,680) | | (13,680) | | 592,281 | | | | 11,835 | 02/01/2052 | 1.A |
| 3140QS-AW-1 | FN CB6320 - RMBS | 09/01/2026 | Paydown | | 50,391 | 50,391 | 49,793 | 49,848 | | 544 | | 544 | | 50,391 | | | | 1,713 | 05/01/2053 | 1.A |
| 3140QT-EE-5 | FN CB7332 - RMBS | 09/01/2026 | Paydown | | 43,774 | 43,774 | 43,247 | 43,303 | | 471 | | 471 | | 43,774 | | | | 1,586 | 10/01/2053 | 1.A |
| 3140X6-VF-5 | FN FM3313 - RMBS | 09/01/2026 | Paydown | | 74,677 | 74,677 | 77,267 | 76,921 | | (2,244) | | (2,244) | | 74,677 | | | | 953 | 08/01/2035 | 1.A |
| 3140X8-RQ-2 | FN FM4994 - RMBS | 09/01/2026 | Paydown | | 71,482 | 71,482 | 74,254 | 74,002 | | (2,520) | | (2,520) | | 71,482 | | | | 924 | 12/01/2050 | 1.A |
| 3140X9-C7-8 | FN FM5493 - RMBS | 09/01/2026 | Paydown | | 81,766 | 81,766 | 85,611 | 84,797 | | (3,032) | | (3,032) | | 81,766 | | | | 1,090 | 02/01/2036 | 1.A |
| 3140XA-BG-6 | FN FM6338 - RMBS | 09/01/2026 | Paydown | | 127,638 | 127,638 | 127,818 | 127,808 | | (169) | | (169) | | 127,638 | | | | 1,542 | 02/01/2051 | 1.A |
| 3140XB-KY-5 | FN FM7510 - RMBS | 09/01/2026 | Paydown | | 264,118 | 264,118 | 274,394 | 274,205 | | (10,087) | | (10,087) | | 264,118 | | | | 5,275 | 06/01/2051 | 1.A |
| 3140XC-NV-6 | FN FM8503 - RMBS | 09/01/2026 | Paydown | | 116,078 | 116,078 | 120,663 | 119,806 | | (3,728) | | (3,728) | | 116,078 | | | | 1,855 | 04/01/2036 | 1.A |
| 3140XD-QA-7 | FN FM9448 - RMBS | 09/01/2026 | Paydown | | 237,127 | 237,127 | 238,155 | 237,968 | | (841) | | (841) | | 237,127 | | | | 3,156 | 10/01/2051 | 1.A |
| 3140XH-X9-3 | FN FS2503 - RMBS | 09/01/2026 | Paydown | | 28,229 | 28,229 | 27,506 | 27,631 | | 598 | | 598 | | 28,229 | | | | 659 | 07/01/2037 | 1.A |
| 3140XH-YD-3 | FN FS2507 - RMBS | 09/01/2026 | Paydown | | 51,380 | 51,380 | 51,926 | 51,819 | | (439) | | (439) | | 51,380 | | | | 1,133 | 12/01/2035 | 1.A |
| 3140XJ-3A-9 | FN FS3492 - RMBS | 09/01/2026 | Paydown | | 44,222 | 44,222 | 43,655 | 43,712 | | 510 | | 510 | | 44,222 | | | | 1,311 | 01/01/2038 | 1.A |
| 3140XJ-D4-2 | FN FS2822 - RMBS | 09/01/2026 | Paydown | | 87,325 | 87,325 | 87,664 | 87,568 | | (243) | | (243) | | 87,325 | | | | 2,249 | 11/01/2034 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 |
| 31410XJ-HE-6 | FN FS2928 - RMBS | 09/01/2026 | Paydown | | 36,843 | 36,843 | 35,507 | 35,694 | | 1,149 | | 1,149 | | 36,843 | | | | 978 | 09/01/2037 | 1.A |
| 31410XK-FV-7 | FN FS3779 - RMBS | 09/01/2026 | Paydown | | 44,560 | 44,560 | 45,221 | 45,175 | | (615) | | (615) | | 44,560 | | | | 1,431 | 11/01/2037 | 1.A |
| 31410XL-4F-2 | FN FS5321 - RMBS | 09/01/2026 | Paydown | | 47,108 | 47,108 | 47,619 | 47,612 | | (504) | | (504) | | 47,108 | | | | 1,710 | 07/01/2038 | 1.A |
| 31410XP-SY-6 | FN FS7734 - RMBS | 09/01/2026 | Paydown | | 30,034 | 30,034 | 30,198 | 30,204 | | (170) | | (170) | | 30,034 | | | | 1,059 | 04/01/2039 | 1.A |
| 31410XQ-JM-0 | FN FS8367 - RMBS | 09/01/2026 | Paydown | | 860,873 | 860,873 | 879,571 | 879,118 | | (18,244) | | (18,244) | | 860,873 | | | | 33,087 | 06/01/2054 | 1.A |
| 31410G-BE-2 | FN 888437 - RMBS | 09/01/2026 | Paydown | | 258 | 257 | 266 | 263 | | (6) | | (6) | | 258 | | | | 9 | 11/01/2036 | 1.A |
| 31410G-EK-5 | FN 888538 - RMBS | 09/01/2026 | Paydown | | 1,730 | 1,730 | 1,792 | 1,773 | | (43) | | (43) | | 1,730 | | | | 65 | 01/01/2037 | 1.A |
| 31410G-UW-1 | FN 888997 - RMBS | 09/01/2026 | Paydown | | 1,392 | 1,392 | 1,409 | 1,399 | | (7) | | (7) | | 1,392 | | | | 51 | 08/01/2035 | 1.A |
| 31410Q-NQ-0 | FN 894199 - RMBS | 09/01/2026 | Paydown | | 163 | 163 | 170 | 167 | | (4) | | (4) | | 163 | | | | 7 | 10/01/2036 | 1.A |
| 31411D-QK-8 | FN 905058 - RMBS | 09/01/2026 | Paydown | | 548 | 548 | 552 | 550 | | (2) | | (2) | | 548 | | | | 22 | 11/01/2036 | 1.A |
| 31411H-N8-9 | FN 908615 - RMBS | 09/01/2026 | Paydown | | 2,061 | 2,061 | 1,975 | 2,011 | | 50 | | 50 | | 2,061 | | | | 76 | 02/01/2037 | 1.A |
| 31412J-BV-6 | FN 926252 - RMBS | 09/01/2026 | Paydown | | 12,425 | 12,425 | 12,663 | 12,592 | | (167) | | (167) | | 12,425 | | | | 371 | 12/01/2035 | 1.A |
| 31412L-A4-2 | FN 928027 - RMBS | 09/01/2026 | Paydown | | 3,004 | 3,004 | 3,244 | 3,114 | | (109) | | (109) | | 3,004 | | | | 120 | 01/01/2037 | 1.A |
| 31412N-7J-9 | FN 930697 - RMBS | 09/01/2026 | Paydown | | 7,201 | 7,201 | 7,051 | 7,069 | | 133 | | 133 | | 7,201 | | | | 216 | 01/01/2035 | 1.A |
| 31412N-FD-3 | FN 929964 - RMBS | 09/01/2026 | Paydown | | 614 | 614 | 650 | 637 | | (23) | | (23) | | 614 | | | | 23 | 09/01/2038 | 1.A |
| 31412N-JA-5 | FN 930057 - RMBS | 09/01/2026 | Paydown | | 2,187 | 2,187 | 2,187 | 2,185 | | 1 | | 1 | | 2,187 | | | | 88 | 10/01/2038 | 1.A |
| 31412P-5V-9 | FN 931560 - RMBS | 09/01/2026 | Paydown | | 10,646 | 10,646 | 10,656 | 10,648 | | (2) | | (2) | | 10,646 | | | | 319 | 05/01/2035 | 1.A |
| 31412Q-SU-4 | FN 932131 - RMBS | 09/01/2026 | Paydown | | 1,648 | 1,648 | 1,677 | 1,673 | | (26) | | (26) | | 1,648 | | | | 50 | 11/01/2039 | 1.A |
| 31412U-7H-7 | FN 935696 - RMBS | 09/01/2026 | Paydown | | 2,139 | 2,139 | 2,178 | 2,191 | | (52) | | (52) | | 2,139 | | | | 64 | 11/01/2039 | 1.A |
| 31412X-FA-7 | FN 937661 - RMBS | 09/01/2026 | Paydown | | 5,226 | 5,226 | 5,371 | 5,321 | | (95) | | (95) | | 5,226 | | | | 191 | 06/01/2037 | 1.A |
| 31413J-PA-6 | FN 946917 - RMBS | 09/01/2026 | Paydown | | 9,371 | 9,371 | 9,601 | 9,476 | | (105) | | (105) | | 9,371 | | | | 406 | 09/01/2037 | 1.A |
| 31413L-TE-9 | FN 948849 - RMBS | 09/01/2026 | Paydown | | 465 | 465 | 495 | 486 | | (21) | | (21) | | 465 | | | | 19 | 08/01/2037 | 1.A |
| 31413Y-RW-3 | FN 959601 - RMBS | 09/01/2026 | Paydown | | 279 | 279 | 285 | 284 | | (5) | | (5) | | 279 | | | | 12 | 11/01/2037 | 1.A |
| 31414Q-AB-3 | FN 972602 - RMBS | 09/01/2026 | Paydown | | 696 | 696 | 711 | 705 | | (9) | | (9) | | 696 | | | | 23 | 04/01/2038 | 1.A |
| 31416B-2Z-0 | FN 995492 - RMBS | 09/01/2026 | Paydown | | 27,523 | 27,523 | 28,479 | 28,047 | | (524) | | (524) | | 27,523 | | | | 917 | 12/01/2034 | 1.A |
| 31416B-L8-9 | FN 995051 - RMBS | 09/01/2026 | Paydown | | 205 | 205 | 220 | 215 | | (9) | | (9) | | 205 | | | | 8 | 03/01/2037 | 1.A |
| 31416B-RY-6 | FN 995203 - RMBS | 09/01/2026 | Paydown | | 800 | 800 | 835 | 819 | | (19) | | (19) | | 800 | | | | 27 | 07/01/2035 | 1.A |
| 31416L-SW-7 | FN AA3232 - RMBS | 09/01/2026 | Paydown | | 46,670 | 46,670 | 45,926 | 45,992 | | 678 | | 678 | | 46,670 | | | | 1,321 | 04/01/2039 | 1.A |
| 31416R-FA-6 | FN AA7360 - RMBS | 09/01/2026 | Paydown | | 6,809 | 6,809 | 6,821 | 6,805 | | 4 | | 4 | | 6,809 | | | | 204 | 01/01/2034 | 1.A |
| 31416R-M9-1 | FN AA7583 - RMBS | 09/01/2026 | Paydown | | 4,535 | 4,535 | 4,761 | 4,690 | | (156) | | (156) | | 4,535 | | | | 136 | 06/01/2039 | 1.A |
| 31416S-KH-3 | FN AA8395 - RMBS | 09/01/2026 | Paydown | | 1,220 | 1,220 | 1,270 | 1,252 | | (33) | | (33) | | 1,220 | | | | 40 | 06/01/2039 | 1.A |
| 31416X-E2-2 | FN AB1952 - RMBS | 09/01/2026 | Paydown | | 3,176 | 3,176 | 3,184 | 3,184 | | (7) | | (7) | | 3,176 | | | | 82 | 12/01/2040 | 1.A |
| 31416X-JM-3 | FN AB2067 - RMBS | 09/01/2026 | Paydown | | 39,373 | 39,373 | 37,349 | 37,452 | | 1,921 | | 1,921 | | 39,373 | | | | 916 | 01/01/2041 | 1.A |
| 31416X-SH-4 | FN AB2319 - RMBS | 09/01/2026 | Paydown | | 129,693 | 129,693 | 121,527 | 122,930 | | 6,763 | | 6,763 | | 129,693 | | | | 3,262 | 02/01/2041 | 1.A |
| 31417A-CT-4 | FN AB3681 - RMBS | 09/01/2026 | Paydown | | 40,827 | 40,827 | 41,969 | 41,902 | | (1,075) | | (1,075) | | 40,827 | | | | 953 | 10/01/2041 | 1.A |
| 31417A-JK-6 | FN AB3865 - RMBS | 09/01/2026 | Paydown | | 13,417 | 13,417 | 13,727 | 13,686 | | (268) | | (268) | | 13,417 | | | | 300 | 11/01/2041 | 1.A |
| 31417D-W3-3 | FN AB6965 - RMBS | 09/01/2026 | Paydown | | 6,473 | 6,473 | 6,388 | 6,450 | | 23 | | 23 | | 6,473 | | | | 106 | 11/01/2027 | 1.A |
| 31417E-SS-1 | FN AB7728 - RMBS | 09/01/2026 | Paydown | | 135,099 | 135,099 | 129,516 | 129,591 | | 5,508 | | 5,508 | | 135,099 | | | | 2,276 | 01/01/2043 | 1.A |
| 31417G-EJ-1 | FN AB9136 - RMBS | 09/01/2026 | Paydown | | 21,770 | 21,770 | 19,831 | 19,781 | | 1,988 | | 1,988 | | 21,770 | | | | 363 | 04/01/2043 | 1.A |
| 31417G-EQ-5 | FN AB9142 - RMBS | 09/01/2026 | Paydown | | 113,316 | 113,316 | 109,837 | 109,564 | | 3,752 | | 3,752 | | 113,316 | | | | 2,158 | 04/01/2043 | 1.A |
| 31417J-SC-5 | FN AC0514 - RMBS | 09/01/2026 | Paydown | | 1,012 | 1,012 | 1,031 | 1,031 | | (18) | | (18) | | 1,012 | | | | 30 | 07/01/2039 | 1.A |
| 31417M-QZ-9 | FN AC3171 - RMBS | 09/01/2026 | Paydown | | 4,861 | 4,861 | 5,195 | 5,014 | | (153) | | (153) | | 4,861 | | | | 211 | 09/01/2039 | 1.A |
| 31417M-S8-7 | FN AC3242 - RMBS | 09/01/2026 | Paydown | | 99,548 | 99,548 | 99,206 | 99,266 | | 282 | | 282 | | 99,548 | | | | 2,804 | 09/01/2039 | 1.A |
| 31418A-S5-8 | FN MA1439 - RMBS | 09/01/2026 | Paydown | | 164,999 | 164,999 | 151,387 | 152,109 | | 12,890 | | 12,890 | | 164,999 | | | | 2,982 | 05/01/2043 | 1.A |
| 31418A-VH-8 | FN MA1515 - RMBS | 09/01/2026 | Paydown | | 34,214 | 34,214 | 32,461 | 31,612 | | 2,602 | | 2,602 | | 34,214 | | | | 719 | 08/01/2043 | 1.A |
| 31418C-5U-4 | FN MA3558 - RMBS | 09/01/2026 | Paydown | | 99,206 | 99,206 | 101,169 | 101,148 | | (1,942) | | (1,942) | | 99,206 | | | | 1,894 | 01/01/2034 | 1.A |
| 31418C-FD-1 | FN MA2863 - RMBS | 09/01/2026 | Paydown | | 186,222 | 186,222 | 179,962 | 178,180 | | 8,042 | | 8,042 | | 186,222 | | | | 3,727 | 01/01/2047 | 1.A |
| 31418C-FJ-8 | FN MA2868 - RMBS | 09/01/2026 | Paydown | | 136,000 | 136,000 | 136,478 | 136,223 | | (223) | | (223) | | 136,000 | | | | 2,160 | 01/01/2032 | 1.A |
| 31418C-G6-5 | FN MA2920 - RMBS | 09/01/2026 | Paydown | | 59,512 | 59,512 | 59,357 | 59,362 | | 150 | | 150 | | 59,512 | | | | 1,201 | 03/01/2047 | 1.A |
| 31418C-SG-0 | FN MA3218 - RMBS | 09/01/2026 | Paydown | | 7,491 | 7,491 | 7,475 | 7,477 | | 13 | | 13 | | 7,491 | | | | 150 | 12/01/2032 | 1.A |
| 31418C-UH-5 | FN MA3283 - RMBS | 09/01/2026 | Paydown | | 19,360 | 19,360 | 19,717 | 19,673 | | (313) | | (313) | | 19,360 | | | | 386 | 02/01/2033 | 1.A |
| 31418C-UJ-1 | FN MA3284 - RMBS | 09/01/2026 | Paydown | | 65,923 | 65,923 | 65,755 | 65,766 | | 157 | | 157 | | 65,923 | | | | 1,468 | 02/01/2033 | 1.A |
| 31418C-V9-2 | FN MA3339 - RMBS | 09/01/2026 | Paydown | | 6,863 | 6,863 | 6,856 | 6,858 | | 6 | | 6 | | 6,863 | | | | 137 | 04/01/2033 | 1.A |
| 31418C-WS-9 | FN MA3356 - RMBS | 09/01/2026 | Paydown | | 30,309 | 30,309 | 30,305 | 30,351 | | (42) | | (42) | | 30,309 | | | | 694 | 05/01/2048 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 31418C-XW-9 | FN MA3392 - RMBS | 09/01/2026 | Paydown | | 28,692 | 28,692 | 28,862 | 28,859 | | (167) | | (167) | | 28,692 | | | | 670 | 06/01/2033 | 1.A |
| 31418D-5C-2 | FN MA4442 - RMBS | 09/01/2026 | Paydown | | 91,303 | 91,303 | 94,374 | 93,543 | | (2,240) | | (2,240) | | 91,303 | | | | 1,169 | 10/01/2036 | 1.A |
| 31418D-C5-9 | FN MA3691 - RMBS | 09/01/2026 | Paydown | | 84,593 | 84,593 | 84,970 | 85,357 | | (764) | | (764) | | 84,593 | | | | 1,673 | 07/01/2049 | 1.A |
| 31418D-C9-1 | FN MA3695 - RMBS | 09/01/2026 | Paydown | | 9,414 | 9,414 | 9,599 | 9,623 | | (208) | | (208) | | 9,414 | | | | 186 | 07/01/2034 | 1.A |
| 31418D-CG-5 | FN MA3670 - RMBS | 09/01/2026 | Paydown | | 11,296 | 11,296 | 11,221 | 11,176 | | 119 | | 119 | | 11,296 | | | | 230 | 05/01/2049 | 1.A |
| 31418D-ES-7 | FN MA3744 - RMBS | 09/01/2026 | Paydown | | 69,039 | 69,039 | 69,689 | 70,249 | | (1,210) | | (1,210) | | 69,039 | | | | 1,374 | 08/01/2049 | 1.A |
| 31418D-GF-3 | FN MA3797 - RMBS | 09/01/2026 | Paydown | | 156,402 | 156,402 | 157,236 | 157,277 | | (875) | | (875) | | 156,402 | | | | 2,566 | 10/01/2034 | 1.A |
| 31418D-Q5-4 | FN MA4075 - RMBS | 09/01/2026 | Paydown | | 18,703 | 18,703 | 19,523 | 19,417 | | (714) | | (714) | | 18,703 | | | | 312 | 07/01/2035 | 1.A |
| 31418D-QH-8 | FN MA4055 - RMBS | 09/01/2026 | Paydown | | 306,127 | 306,127 | 318,943 | 322,947 | | (16,820) | | (16,820) | | 306,127 | | | | 5,064 | 06/01/2050 | 1.A |
| 31418D-RW-4 | FN MA4100 - RMBS | 09/01/2026 | Paydown | | 565,035 | 565,035 | 582,692 | 583,372 | | (18,337) | | (18,337) | | 565,035 | | | | 7,464 | 08/01/2050 | 1.A |
| 31418D-SH-6 | FN MA4119 - RMBS | 09/01/2026 | Paydown | | 816,575 | 816,575 | 845,368 | 845,108 | | (28,533) | | (28,533) | | 816,575 | | | | 10,817 | 09/01/2050 | 1.A |
| 31418D-SL-7 | FN MA4122 - RMBS | 09/01/2026 | Paydown | | 32,093 | 32,093 | 32,990 | 32,783 | | (690) | | (690) | | 32,093 | | | | 320 | 09/01/2035 | 1.A |
| 31418D-TL-6 | FN MA4154 - RMBS | 09/01/2026 | Paydown | | 696,845 | 696,845 | 712,798 | 708,329 | | (11,484) | | (11,484) | | 696,845 | | | | 6,671 | 10/01/2035 | 1.A |
| 31418D-TQ-5 | FN MA4158 - RMBS | 09/01/2026 | Paydown | | 277,870 | 277,870 | 286,770 | 286,284 | | (8,414) | | (8,414) | | 277,870 | | | | 3,679 | 10/01/2050 | 1.A |
| 31418D-UC-4 | FN MA4178 - RMBS | 09/01/2026 | Paydown | | 87,974 | 87,974 | 88,950 | 88,685 | | (711) | | (711) | | 87,974 | | | | 842 | 11/01/2035 | 1.A |
| 31418D-UG-5 | FN MA4182 - RMBS | 09/01/2026 | Paydown | | 310,090 | 310,090 | 320,531 | 319,785 | | (9,695) | | (9,695) | | 310,090 | | | | 4,119 | 11/01/2050 | 1.A |
| 31418D-VA-7 | FN MA4208 - RMBS | 09/01/2026 | Paydown | | 126,219 | 126,219 | 130,948 | 130,582 | | (4,363) | | (4,363) | | 126,219 | | | | 1,662 | 12/01/2050 | 1.A |
| 31418D-VW-9 | FN MA4228 - RMBS | 09/01/2026 | Paydown | | 90,494 | 90,494 | 92,955 | 92,223 | | (1,730) | | (1,730) | | 90,494 | | | | 904 | 01/01/2036 | 1.A |
| 31418D-WR-9 | FN MA4255 - RMBS | 09/01/2026 | Paydown | | 126,637 | 126,637 | 126,736 | 126,723 | | (86) | | (86) | | 126,637 | | | | 1,683 | 02/01/2051 | 1.A |
| 31418D-X9-8 | FN MA4303 - RMBS | 09/01/2026 | Paydown | | 20,002 | 20,002 | 20,679 | 20,506 | | (503) | | (503) | | 20,002 | | | | 265 | 04/01/2036 | 1.A |
| 31418D-Y3-0 | FN MA4329 - RMBS | 09/01/2026 | Paydown | | 12,170 | 12,170 | 12,557 | 12,453 | | (283) | | (283) | | 12,170 | | | | 162 | 05/01/2036 | 1.A |
| 31418D-YC-0 | FN MA4306 - RMBS | 09/01/2026 | Paydown | | 372,300 | 372,300 | 385,330 | 385,136 | | (12,836) | | (12,836) | | 372,300 | | | | 6,179 | 04/01/2051 | 1.A |
| 31418D-Z3-9 | FN MA4361 - RMBS | 09/01/2026 | Paydown | | 22,822 | 22,822 | 21,799 | 21,996 | | 826 | | 826 | | 22,822 | | | | 376 | 06/01/2036 | 1.A |
| 31418E-NW-8 | FN MA4903 - RMBS | 09/01/2026 | Paydown | | 35,731 | 35,731 | 35,625 | 35,639 | | 92 | | 92 | | 35,731 | | | | 1,320 | 01/01/2038 | 1.A |
| 31418M-UN-0 | FN AD0588 - RMBS | 09/01/2026 | Paydown | | 2,678 | 2,678 | 2,827 | 2,785 | | (106) | | (106) | | 2,678 | | | | 89 | 12/01/2039 | 1.A |
| 31418R-PE-4 | FN AD8520 - RMBS | 09/01/2026 | Paydown | | 5,947 | 5,947 | 5,883 | 5,888 | | 58 | | 58 | | 5,947 | | | | 157 | 08/01/2040 | 1.A |
| 35563P-2S-7 | SCRT 2021-2 MTU - CMO/RMBS | 09/02/2026 | Paydown | | 251,361 | 251,361 | 265,419 | 264,133 | | (12,771) | | (12,771) | | 251,361 | | | | 4,266 | 11/25/2060 | 1.A |
| 35563P-2U-2 | SCRT 2021-2 MBU - CMO/RMBS | 09/02/2026 | Paydown | | 13,860 | 13,860 | 14,012 | 13,975 | | (116) | | (116) | | 13,860 | | | | 230 | 11/25/2060 | 1.A |
| 35563P-5A-3 | SCRT 2021-3 MBU - CMO/RMBS | 09/02/2026 | Paydown | | 66,084 | 66,084 | 67,067 | 66,882 | | (798) | | (798) | | 66,084 | | | | 1,082 | 03/25/2061 | 1.A |
| 35563P-5Y-1 | SCRT 2021-3 TT - CMO/RMBS | 09/01/2026 | Paydown | | 31,344 | 31,344 | 31,993 | 31,864 | | (520) | | (520) | | 31,344 | | | | 427 | 03/25/2061 | 1.A |
| 35563P-E3-9 | SCRT 2022-2 MA - CMO/RMBS | 09/01/2026 | Paydown | | 82,936 | 82,936 | 77,945 | 79,303 | | 3,634 | | 3,634 | | 82,936 | | | | 1,696 | 04/25/2062 | 1.A |
| 35563P-E4-7 | SCRT 2022-2 MB - CMO/RMBS | 09/02/2026 | Paydown | | 21,084 | 21,084 | 16,819 | 17,321 | | 3,763 | | 3,763 | | 21,084 | | | | 464 | 04/25/2062 | 1.A |
| 35563P-HG-7 | SCRT 2018-4 MB - CMO/RMBS | 09/02/2026 | Paydown | | 2,294 | 2,294 | 2,065 | 2,134 | | 160 | | 160 | | 2,294 | | | | 53 | 03/25/2058 | 1.A |
| 35563P-MM-8 | SCRT 2019-4 MB - CMO/RMBS | 09/02/2026 | Paydown | | 102,769 | 102,769 | 91,547 | 93,174 | | 9,595 | | 9,595 | | 102,769 | | | | 2,042 | 02/25/2059 | 1.A |
| 35563P-SD-2 | SCRT 2020-3 MB - CMO/RMBS | 09/02/2026 | Paydown | | 5,609 | 5,609 | 5,693 | 5,663 | | (55) | | (55) | | 5,609 | | | | 74 | 05/25/2060 | 1.A |
| 35563P-VB-2 | SCRT 2021-1 MBU - CMO/RMBS | 09/02/2026 | Paydown | | 13,906 | 13,906 | 13,713 | 13,750 | | 156 | | 156 | | 13,906 | | | | 231 | 09/27/2060 | 1.A |
| 1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC) | | | | | 41,753,235 | 43,833,912 | 39,405,304 | 42,732,336 | | (63,848) | | (63,848) | | 42,614,112 | | (860,878) | (860,878) | 788,364 | XXX | XXX |
| 00842B-AV-9 | ABMT 2015-5 B3 - CMO/RMBS | 09/01/2026 | Paydown | | 3,230 | 3,230 | 3,335 | 3,358 | | (128) | | (128) | | 3,230 | | | | 77 | 07/25/2045 | 1.A |
| 00842C-AU-9 | ABMT 2015-7 B3 - CMO/RMBS | 09/01/2026 | Paydown | | 40,834 | 40,834 | 40,496 | 40,446 | | 389 | | 389 | | 40,834 | | | | 930 | 10/25/2045 | 1.A |
| 00842V-AU-7 | ABMT 2016-3 B3 - CMO/RMBS | 09/01/2026 | Paydown | | 22,913 | 22,913 | 22,699 | 22,704 | | 209 | | 209 | | 22,913 | | | | 574 | 08/27/2046 | 1.A |
| 05949A-HA-1 | BOAMS 2004-E 2A6 - CMO/RMBS | 09/01/2026 | Paydown | | 4,916 | 4,916 | 4,867 | 4,894 | | 22 | | 22 | | 4,916 | | | | 178 | 06/25/2034 | 3.A FM |
| 16159N-BB-9 | CHASE 244 B2 - RMBS | 09/01/2026 | Paydown | | 14,233 | 14,233 | 14,224 | 14,221 | | 12 | | 12 | | 14,233 | | | | 580 | 03/25/2055 | 1.E |
| 16159Q-AD-9 | CHASE 2024-5 A4 - RMBS | 09/01/2026 | Paydown | | 252,965 | 252,965 | 253,983 | 253,685 | | (720) | | (720) | | 252,965 | | | | 10,084 | 04/26/2055 | 1.A |
| 16159V-AD-8 | CHASE 252 A4 - RMBS | 09/01/2026 | Paydown | | 692,105 | 692,105 | 695,595 | 694,365 | | (2,261) | | (2,261) | | 692,105 | | | | 27,176 | 12/27/2055 | 1.A |
| 161938-AJ-4 | CHASE 263 A4 - RMBS | 09/01/2026 | Paydown | | 22,079 | 22,079 | 22,228 | | | (149) | | (149) | | 22,079 | | | | 471 | 01/25/2057 | 1.A FE |
| 17292B-AK-2 | CMLTI 252 A10 - RMBS | 09/01/2026 | Paydown | | 236,891 | 236,891 | 238,797 | 237,951 | | (1,060) | | (1,060) | | 236,891 | | | | 9,557 | 02/25/2055 | 1.A |
| 17329P-CL-4 | CMLTI 21INV1 A7A - CMO/RMBS | 09/01/2026 | Paydown | | 27,979 | 27,979 | 28,707 | 28,353 | | (374) | | (374) | | 27,979 | | | | 476 | 05/25/2051 | 1.A |
| 17329R-CN-6 | CMLTI 2021-INV2 A7A - CMO/RMBS | 09/01/2026 | Paydown | | 74,152 | 74,152 | 76,191 | 75,724 | | (1,573) | | (1,573) | | 74,152 | | | | 1,184 | 05/25/2051 | 1.A |
| 17332D-AL-8 | CMLTI 24CMI1 A11 - RMBS | 09/01/2026 | Paydown | | 469,942 | 469,942 | 467,336 | 468,167 | | 1,776 | | 1,776 | | 469,942 | | | | 16,878 | 06/25/2054 | 1.A |
| 33849N-AQ-8 | FSMT 2018-5 B3 - RMBS | 09/01/2026 | Paydown | | 130,194 | 130,194 | 122,189 | 121,220 | | 8,974 | | 8,974 | | 130,194 | | | | 4,055 | 09/25/2048 | 1.A |
| 33851G-AF-2 | FSMT 2161NV A6 - CMO/RMBS | 09/01/2026 | Paydown | | 42,302 | 42,302 | 43,466 | 43,200 | | (898) | | (898) | | 42,302 | | | | 689 | 08/25/2051 | 1.A |
| 33851P-AE-5 | FSMT 2021-5INV A5 - CMO/RMBS | 09/01/2026 | Paydown | | 40,095 | 40,095 | 40,953 | 40,730 | | (635) | | (635) | | 40,095 | | | | 665 | 07/25/2051 | 1.A |
| 36228F-2Q-8 | GSR 2004-6F 3A3 - CMO/RMBS | 09/01/2026 | Paydown | | 3,150 | 3,150 | 3,187 | 3,164 | | (14) | | (14) | | 3,150 | | | | 133 | 05/25/2034 | 1.A FM |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 36260R-BA-6 | GSMBS 2020-PJ6 B2 - CMO/RMBS | 09/01/2026 | Paydown | | 25,030 | 25,030 | 19,809 | 20,340 | | 4,690 | | 4,690 | | 25,030 | | | | 456 | 05/25/2051 | 1.B |
| 36270C-AZ-3 | GSMBS 24PJ6 A15 - RMBS | 09/01/2026 | Paydown | | 1,170,148 | 1,170,148 | 1,178,393 | 1,172,557 | | (2,409) | | (2,409) | | 1,170,148 | | | | 44,247 | 10/26/2054 | 1.A |
| 36270W-BV-7 | GSMBS 2024-PJ9 B2 - RMBS | 09/01/2026 | Paydown | | 17,671 | 17,671 | 17,867 | 17,788 | | (116) | | (116) | | 17,671 | | | | 734 | 02/25/2055 | 1.F |
| 36272D-CG-9 | GSMBS 25PJ5 B2 - RMBS | 09/01/2026 | Paydown | | 13,565 | 13,565 | 13,948 | 13,936 | | (372) | | (372) | | 13,565 | | | | 596 | 10/25/2055 | 1.E |
| 36273M-CJ-2 | GSMBS 25PJ10 B1 - RMBS | 09/01/2026 | Paydown | | 22,694 | 22,694 | 23,547 | 23,537 | | (843) | | (843) | | 22,694 | | | | 960 | 04/25/2056 | 1.A |
| 36275G-CK-0 | GSMBS 26PJ8 B1 - RMBS | 09/01/2026 | Paydown | | 9,565 | 9,565 | 9,332 | | | 233 | | 233 | | 9,565 | | | | 71 | 11/27/2056 | 1.D FE |
| 362957-AD-4 | GSMBS 25PJ2 A4 - RMBS | 09/01/2026 | Paydown | | 416,085 | 416,085 | 417,695 | 416,766 | | (682) | | (682) | | 416,085 | | | | 15,796 | 07/25/2055 | 1.A |
| 362973-CV-9 | GSMBS 2026-PJ2 B1 - RMBS | 09/01/2026 | Paydown | | 3,561 | 3,561 | 3,483 | | | 78 | | 78 | | 3,561 | | | | 26 | 08/25/2056 | 1.D FE |
| 46592X-AF-1 | JPMMT 2021-13 A4 - CMO/RMBS | 09/01/2026 | Paydown | | 71,451 | 71,451 | 72,478 | 72,786 | | (1,334) | | (1,334) | | 71,451 | | | | 1,183 | 04/25/2052 | 1.A |
| 466247-L2-7 | JPMMT 2006-A2 5A4 - CMO/RMBS | 09/01/2026 | Paydown | | 1,065 | 1,065 | 535 | 536 | | 529 | | 529 | | 1,065 | | | | 45 | 11/25/2033 | 1.A FM |
| 466287-AB-5 | JPALT 2007-A1 A2A - CMO/RMBS | 09/25/2026 | Paydown | | 5,475 | 5,475 | | | | 5,475 | | 5,475 | | 5,475 | | | | 132 | 03/25/2037 | 6. FE |
| 46648H-BB-8 | JPMMT 2017-2 B4 - CMO/RMBS | 09/01/2026 | Paydown | | 50,701 | 50,701 | 52,475 | 51,833 | | (1,133) | | (1,133) | | 50,701 | | | | 1,213 | 05/28/2047 | 1.A |
| 46654W-BN-0 | JPMMT 221 A12 - RMBS | 09/01/2026 | Paydown | | 270,821 | 270,821 | 265,933 | 266,020 | | 4,800 | | 4,800 | | 270,821 | | | | 9,019 | 07/25/2052 | 1.A |
| 46657P-AU-7 | JPMMT 241 A9 - RMBS | 09/01/2026 | Paydown | | 17,083 | 17,083 | 17,155 | 17,107 | | (24) | | (24) | | 17,083 | | | | 682 | 06/25/2054 | 1.A |
| 46658L-AD-3 | JPMMT 2410 A4 - RMBS | 09/01/2026 | Paydown | | 921,463 | 921,463 | 919,081 | 917,925 | | 3,539 | | 3,539 | | 921,463 | | | | 33,763 | 03/25/2055 | 1.A |
| 604160-FT-6 | MINNESOTA ST HSG FIN AGY | 09/01/2026 | Paydown | | 21,980 | 21,980 | 22,200 | 21,981 | | (1) | | (1) | | 21,980 | | | | 406 | 09/01/2042 | 1.B FE |
| 604160-FY-5 | MINNESOTA ST HSG FIN AGY | 09/01/2026 | Paydown | | 7,568 | 7,568 | 7,568 | 7,568 | | | | | | 7,568 | | | | 151 | 07/01/2044 | 1.B FE |
| 604160-GC-2 | MINNESOTA ST HSG FIN AGY | 09/01/2026 | Paydown | | 22,749 | 22,749 | 22,749 | 22,749 | | | | | | 22,749 | | | | 401 | 02/01/2045 | 1.B FE |
| 604160-GD-0 | MINNESOTA ST HSG FIN AGY | 09/01/2026 | Paydown | | 20,697 | 20,697 | 20,697 | 20,697 | | | | | | 20,697 | | | | 414 | 04/01/2045 | 1.B FE |
| 604160-GE-8 | MINNESOTA ST HSG FIN AGY | 09/01/2026 | Paydown | | 18,707 | 18,707 | 18,707 | 18,707 | | | | | | 18,707 | | | | 377 | 06/01/2045 | 1.B FE |
| 604160-GG-3 | MINNESOTA ST HSG FIN AGY | 09/01/2026 | Paydown | | 21,958 | 21,958 | 21,958 | 21,958 | | | | | | 21,958 | | | | 420 | 02/01/2046 | 1.B FE |
| 604160-GX-6 | MINNESOTA ST HSG FIN AGY | 09/01/2026 | Paydown | | 47,045 | 47,045 | 47,059 | 47,057 | | (13) | | (13) | | 47,045 | | | | 978 | 10/01/2047 | 1.B FE |
| 604160-GZ-1 | MINNESOTA ST HSG FIN AGY | 09/01/2026 | Paydown | | 30,127 | 30,127 | 30,129 | 30,129 | | (2) | | (2) | | 30,127 | | | | 643 | 12/01/2047 | 1.B FE |
| 604160-HA-5 | MINNESOTA ST HSG FIN AGY | 09/01/2026 | Paydown | | 8,572 | 8,572 | 8,572 | 8,572 | | | | | | 8,572 | | | | 201 | 03/01/2048 | 1.B FE |
| 604160-HC-1 | MINNESOTA ST HSG FIN AGY | 09/01/2026 | Paydown | | 44,007 | 44,007 | 44,042 | 44,038 | | (30) | | (30) | | 44,007 | | | | 1,032 | 05/01/2048 | 1.B FE |
| 604160-HL-1 | MINNESOTA ST HSG FIN AGY | 09/01/2026 | Paydown | | 65,990 | 65,990 | 66,023 | 66,019 | | (29) | | (29) | | 65,990 | | | | 1,469 | 03/01/2049 | 1.B FE |
| 69359Y-AJ-6 | PMTLT 2021-INV1 A9 - CMO/RMBS | 09/01/2026 | Paydown | | 85,604 | 85,604 | 87,209 | 86,942 | | (1,338) | | (1,338) | | 85,604 | | | | 1,406 | 07/25/2051 | 1.A |
| 81744Y-AH-9 | SEMT 2013-4 B3 - CMO/RMBS | 09/01/2026 | Paydown | | 18,631 | 18,631 | 19,025 | 18,934 | | (303) | | (303) | | 18,631 | | | | 442 | 04/27/2043 | 1.A |
| 81745A-AG-2 | SEMT 2013-5 B3 - CMO/RMBS | 09/01/2026 | Paydown | | 9,774 | 9,774 | 9,975 | 9,832 | | (58) | | (58) | | 9,774 | | | | 227 | 05/25/2043 | 1.A |
| 81746L-CB-6 | SEMT 2015-3 B1 - CMO/RMBS | 09/01/2026 | Paydown | | 4,396 | 4,396 | 4,505 | 4,412 | | (16) | | (16) | | 4,396 | | | | 109 | 07/25/2045 | 1.A |
| 81746T-CD-5 | SEMT 2017-1 B3 - CMO/RMBS | 09/01/2026 | Paydown | | 9,591 | 9,591 | 9,938 | 9,927 | | (336) | | (336) | | 9,591 | | | | 230 | 02/25/2047 | 1.A |
| 83756C-DZ-5 | SOUTH DAKOTA HOUSING DEVELOPMENT | 09/01/2026 | Paydown | | 63,840 | 63,840 | 63,840 | 63,840 | | | | | | 63,840 | | | | 1,307 | 07/01/2043 | 1.A FE |
| 86359A-K4-4 | SASC 2003-25XS A6 - RMBS | 09/01/2026 | Paydown | | 322 | 322 | 322 | 277 | | 45 | | 45 | | 322 | | | | 9 | 08/25/2033 | 1.A FM |
| 89175T-AA-6 | TPMT 2018-4 A1 - CMO/RMBS | 09/01/2026 | Paydown | | 32,472 | 32,472 | 31,696 | 32,164 | | 308 | | 308 | | 32,472 | | | | 660 | 06/25/2058 | 1.A |
| 949798-BJ-0 | WFMBS 2021-2 B2 - RMBS | 09/01/2026 | Paydown | | 25,136 | 25,136 | 19,551 | 20,020 | | 5,116 | | 5,116 | | 25,136 | | | | 467 | 06/26/2051 | 1.E |
| 94989U-AE-1 | WFMBS 2018-1 A5 - CMO/RMBS | 09/01/2026 | Paydown | | 3,200 | 3,200 | 2,917 | 3,058 | | 142 | | 142 | | 3,200 | | | | 69 | 07/25/2047 | 1.A |
| 97651L-CD-1 | WIN 154 B3 - CMO/RMBS | 09/01/2026 | Paydown | | 34,961 | 34,961 | 36,423 | 36,174 | | (1,212) | | (1,212) | | 34,961 | | | | 802 | 06/20/2045 | 1.A |
| 97652T-BE-2 | WIN 2015-1 B4 - CMO/RMBS | 09/01/2026 | Paydown | | 21,029 | 21,029 | 21,595 | 21,466 | | (438) | | (438) | | 21,029 | | | | 542 | 01/20/2045 | 1.A |
| 1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated) | | | | | 5,712,714 | 5,712,714 | 5,706,683 | 5,659,832 | | 17,839 | | 17,839 | | 5,712,714 | | | | 195,392 | XXX | XXX |
| 05550M-AS-3 | BBCMS 2019-C3 A3 - CMBS | 09/01/2026 | Paydown | | 622,538 | 622,538 | 573,735 | 594,141 | | 28,397 | | 28,397 | | 622,538 | | | | 14,135 | 05/17/2052 | 1.A |
| 05555F-AB-0 | BBCMS 2024-5C27 A2 - CMBS | 09/01/2026 | Paydown | | 11,893 | 11,893 | 12,172 | 12,115 | | (222) | | (222) | | 11,893 | | | | 438 | 07/17/2057 | 1.A |
| 05555P-AB-8 | BBCMS 2024-5C29 A2 - CMBS | 09/01/2026 | Paydown | | 7,944 | 7,944 | 7,958 | 7,956 | | (12) | | (12) | | 7,944 | | | | 249 | 09/17/2057 | 1.A |
| 05609M-BZ-7 | BMO 2022-C1 A2 - CMBS | 09/01/2026 | Paydown | | 548,370 | 548,370 | 564,806 | 551,789 | | (3,419) | | (3,419) | | 548,370 | | | | 13,151 | 02/18/2055 | 1.A |
| 06035R-AR-7 | BANK 2018-BNK14 A3 - CMBS | 08/05/2026 | BANK OF AMERICA ML | | 24,649,414 | 25,000,000 | 25,248,885 | 25,052,099 | | (21,500) | | (21,500) | | 25,050,884 | | (401,470) | (401,470) | 674,771 | 09/17/2060 | 1.A |
| 065403-BC-0 | BANK 2019-BNK17 A4 - CMBS | 08/05/2026 | DEUTSCHE BANK | | 4,858,398 | 5,000,000 | 5,149,591 | 5,042,453 | | (10,239) | | (10,239) | | 5,042,191 | | (183,793) | (183,793) | 126,379 | 04/17/2052 | 1.A |
| 12597B-AT-6 | CSAIL 2019-C17 A4 - CMBS | 07/01/2026 | Paydown | | 455,526 | 455,526 | 394,697 | 417,058 | | 38,468 | | 38,468 | | 455,526 | | | | 7,341 | 09/17/2052 | 1.A |
| 36252S-AU-1 | GSMS 2019-GC38 A3 - CMBS | 07/23/2026 | WELLS FARGO | | 14,595,117 | 15,000,000 | 15,149,250 | 15,034,310 | | (29,144) | | (29,144) | | 15,034,155 | | (439,038) | (439,038) | 359,500 | 02/12/2052 | 1.A |
| 36258Y-BH-0 | GSMS 2020-GC45 AAB - CMBS | 09/01/2026 | Paydown | | 266,650 | 266,650 | 284,294 | 272,373 | | (5,724) | | (5,724) | | 266,650 | | | | 5,042 | 02/14/2053 | 1.A |
| 46590J-AW-7 | JPMBB 2015-C32 A5 - CMBS | 09/01/2026 | Paydown | | 411,164 | 411,164 | 423,495 | 411,844 | | (680) | | (680) | | 411,164 | | | | 3,626 | 11/18/2048 | 1.A |
| 61691G-AS-9 | MSBAM 2016-C32 A4 - CMBS | 09/01/2026 | Paydown | | 1,568,151 | 1,568,151 | 1,742,986 | 1,596,486 | | (28,335) | | (28,335) | | 1,568,151 | | | | 43,751 | 12/17/2049 | 1.A |
| 61691N-AD-7 | MSC 2017-HR2 A3 - CMBS | 07/21/2026 | Various | | 24,317,295 | 24,745,491 | 24,991,543 | 24,759,031 | | (36,137) | | (36,137) | | 24,758,943 | | (441,648) | (441,648) | 528,747 | 12/16/2050 | 1.A |
| 61691Q-AD-0 | MSC 2018-L1 A3 - CMBS | 07/01/2026 | Paydown | | 280,762 | 280,762 | 264,799 | 272,674 | | 8,088 | | 8,088 | | 280,762 | | | | 6,023 | 10/17/2051 | 1.A |
| 90276R-BD-9 | UBSCM 2017-C4 A3 - CMBS | 08/01/2026 | Paydown | | 4,195,627 | 4,195,627 | 4,372,711 | 4,243,593 | | (47,966) | | (47,966) | | 4,195,627 | | | | 90,438 | 10/17/2050 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..90353K-AX-7 | UBSCM 2018-C13 A3 - CMBS | 08/01/2026 | Paydown | | 2,041,769 | 2,041,769 | 2,101,965 | 2,029,380 | | 12,389 | | 12,389 | | 2,041,769 | | | | 55,392 | 10/17/2051 | 1.A |
| ..94990F-AD-3 | WFCM 2024-C63 A4 - CMBS | 08/05/2026 | WELLS FARGO | | 19,802,344 | 20,000,000 | 20,199,500 | 20,160,073 | | (15,850) | | (15,850) | | 20,158,845 | | (356,501) | (356,501) | 684,775 | 08/17/2057 | 1.A |
| ..95000H-BH-4 | WFCM 2016-LC24 AS - CMBS | 09/17/2026 | Paydown | | 1,025,000 | 1,025,000 | 1,016,031 | 1,024,385 | | 615 | | 615 | | 1,025,000 | | | | 23,468 | 10/18/2049 | 1.A |
| ..95000P-AE-4 | WFCM 2016-C37 A5 - CMBS | 09/01/2026 | Paydown | | 40,563 | 40,563 | 38,330 | 39,928 | | 635 | | 635 | | 40,563 | | | | 1,154 | 12/15/2049 | 1.A |
| ..95000X-AE-7 | WFCM 2017-C39 A4 - CMBS | 09/01/2026 | Paydown | | 255,323 | 255,323 | 235,216 | 248,912 | | 6,411 | | 6,411 | | 255,323 | | | | 5,863 | 09/16/2050 | 1.A |
| ..95000Y-AX-3 | WFCM 2017-C40 A3 - CMBS | 09/01/2026 | Paydown | | 56,087 | 56,087 | 50,191 | 54,030 | | 2,057 | | 2,057 | | 56,087 | | | | 1,358 | 10/17/2050 | 1.A |
| ..95002D-BD-0 | WFCM 2018-C47 A3 - CMBS | 09/01/2026 | Paydown | | 1,724 | 1,724 | 1,741 | 1,730 | | (6) | | (6) | | 1,724 | | | | 54 | 09/16/2061 | 1.A |
| ..95003D-BD-9 | WFCM 2021-C60 A3 - CMBS | 07/01/2026 | Paydown | | 1,921,963 | 1,921,963 | 1,941,142 | 1,931,916 | | (9,953) | | (9,953) | | 1,921,963 | | | | 23,107 | 08/17/2054 | 1.A |
| 1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated) | | | | | 101,933,621 | 103,456,543 | 104,765,039 | 103,758,275 | | (112,127) | | (112,127) | | 103,756,071 | | (1,822,449) | (1,822,449) | 2,668,761 | XXX | XXX |
| ..081928-AC-7 | BSP XXXIV A2 - CDO | 08/14/2026 | Call @ 100.00 | | 10,000,000 | 10,000,000 | 10,020,000 | 9,988,571 | | 11,671 | | 11,671 | | 10,000,241 | | (241) | (241) | 443,433 | 07/27/2037 | 1.A FE |
| ..63943J-AA-4 | NAVS 3 A1 - CDO | 08/17/2026 | Call @ 100.00 | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 867,661 | 07/15/2037 | 1.A FE |
| ..98886C-AS-5 | NAVS 1 A1R - CDO | 07/22/2026 | Call @ 100.00 | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 402,898 | 07/25/2033 | 1.A FE |
| 1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated) | | | | | 35,000,000 | 35,000,000 | 35,020,000 | 34,988,571 | | 11,671 | | 11,671 | | 35,000,241 | | (241) | (241) | 1,713,991 | XXX | XXX |
| ..00179C-AA-6 | AMSR 24SFR1 A - CMBS | 09/01/2026 | Paydown | | 16,667 | 16,667 | 15,771 | 16,020 | | 647 | | 647 | | 16,667 | | | | 536 | 07/18/2041 | 1.A FE |
| ..03236Y-AB-1 | AXIS 231 A2 - ABS | 09/20/2026 | Paydown | | 501,780 | 501,780 | 504,759 | 502,850 | | (1,070) | | (1,070) | | 501,780 | | | | 20,261 | 12/20/2029 | 1.A FE |
| ..03238B-AB-9 | AXIS 242 A2 - ABS | 09/20/2026 | Paydown | | 1,464,278 | 1,464,278 | 1,465,054 | 1,464,756 | | (478) | | (478) | | 1,464,278 | | | | 50,598 | 07/21/2031 | 1.A FE |
| ..12664J-AC-4 | CNH 2022-C A3 - ABS | 09/15/2026 | Paydown | | 321,292 | 321,292 | 323,338 | 322,262 | | (970) | | (970) | | 321,292 | | | | 11,472 | 04/17/2028 | 1.A FE |
| ..14318M-AF-6 | CARMX 2022-3 B - ABS | 09/15/2026 | Paydown | | 960,000 | 960,000 | 926,063 | 950,579 | | 9,421 | | 9,421 | | 960,000 | | | | 33,768 | 02/15/2028 | 1.A FE |
| ..14687K-AD-8 | CRVNA 2021-P4 A4 - ABS | 09/10/2026 | Paydown | | 376,095 | 376,095 | 336,267 | 370,055 | | 6,040 | | 6,040 | | 376,095 | | | | 4,031 | 12/10/2027 | 1.A FE |
| ..14688E-AD-1 | CRVNA 2023-P1 A4 - ABS | 09/10/2026 | Paydown | | 645,559 | 645,559 | 641,348 | 644,346 | | 1,213 | | 1,213 | | 645,559 | | | | 25,539 | 01/10/2029 | 1.A FE |
| ..20268C-AA-6 | CBSLT 19AGS A1 - ABS | 09/25/2026 | Paydown | | 52,143 | 52,143 | 52,126 | 51,748 | | 395 | | 395 | | 52,143 | | | | 888 | 01/25/2047 | 1.A FE |
| ..20268W-AA-2 | CBSLT 2021-A-GS A - ABS | 09/25/2026 | Paydown | | 14,240 | 14,240 | 14,237 | 14,237 | | 3 | | 3 | | 14,240 | | | | 113 | 03/25/2052 | 1.A FE |
| ..33767T-AA-8 | FKH 21SFR2 A - CMBS | 09/17/2026 | Paydown | | 574,813 | 574,813 | 519,487 | 557,155 | | 17,658 | | 17,658 | | 574,813 | | | | 5,917 | 09/17/2038 | 1.A FE |
| ..33767T-AC-4 | FKH 21SFR2 B - CMBS | 09/17/2026 | Paydown | | 690,000 | 690,000 | 594,855 | 665,933 | | 24,067 | | 24,067 | | 690,000 | | | | 8,316 | 09/17/2038 | 1.D FE |
| ..33767T-AG-5 | FKH 21SFR2 D - CMBS | 09/17/2026 | Paydown | | 1,800,000 | 1,800,000 | 1,799,970 | 1,799,814 | | 186 | | 186 | | 1,800,000 | | | | 27,783 | 09/17/2038 | 2.A FE |
| ..33767W-AA-1 | FKH 2021-SFR1 A - CMBS | 08/19/2026 | Paydown | | 5,208,305 | 5,208,305 | 4,563,915 | 5,052,271 | | 156,034 | | 156,034 | | 5,208,305 | | | | 53,356 | 08/19/2038 | 1.A FE |
| ..33767W-AC-7 | FKH 2021-SFR1 B - CMBS | 08/19/2026 | Paydown | | 6,000,000 | 6,000,000 | 5,296,828 | 5,834,605 | | 165,395 | | 165,395 | | 6,000,000 | | | | 71,520 | 08/19/2038 | 1.A FE |
| ..33768E-AA-0 | FKH 22SFR3 A - CMBS | 07/17/2026 | Paydown | | 16,978,967 | 16,978,967 | 16,158,372 | 16,807,404 | | 171,563 | | 171,563 | | 16,978,967 | | | | 420,937 | 07/19/2038 | 1.A FE |
| ..345295-AF-6 | FORDO 2022-D B - ABS | 09/15/2026 | Paydown | | 725,000 | 725,000 | 723,386 | 724,561 | | 439 | | 439 | | 725,000 | | | | 32,516 | 06/15/2028 | 1.A FE |
| ..36263H-AA-6 | GMREV 2021-1 A - ABS | 09/11/2026 | Paydown | | 5,850,000 | 5,850,000 | 5,721,316 | 5,811,289 | | 38,711 | | 38,711 | | 5,850,000 | | | | 51,334 | 06/12/2034 | 1.A FE |
| ..437300-AA-4 | HPA 211 A - CMBS | 09/01/2026 | Various | | 2,515,824 | 2,720,258 | 2,385,987 | 2,512,019 | | 49,843 | | 49,843 | | 2,561,862 | | (46,039) | (46,039) | 31,239 | 09/19/2041 | 1.A FE |
| ..43730X-AB-0 | HPA 2021-3 B - CMBS | 08/01/2026 | Paydown | | 7,051 | 7,051 | 6,453 | 6,722 | | 329 | | 329 | | 7,051 | | | | 116 | 01/18/2041 | 1.B FE |
| ..43815J-AD-5 | HAROT 2023-1 A4 - ABS | 08/21/2026 | Paydown | | 741,490 | 741,490 | 738,507 | 740,763 | | 728 | | 728 | | 741,490 | | | | 24,162 | 06/21/2029 | 1.A FE |
| ..46188D-AA-6 | IHSFR 24SFR1 A - CMBS | 08/05/2026 | JP MORGAN SECURITIES | | 14,517,324 | 14,951,863 | 14,346,816 | 14,502,948 | | 50,024 | | 50,024 | | 14,552,971 | | (35,647) | (35,647) | 407,098 | 09/17/2041 | 1.A FE |
| ..505709-AC-9 | LADAR 243 A3 - ABS | 09/15/2026 | Paydown | | 987,974 | 987,974 | 987,932 | 987,966 | | 9 | | 9 | | 987,974 | | | | 29,629 | 03/15/2029 | 1.A FE |
| ..63935B-AA-1 | NAVSL 2020-H A - ABS | 09/15/2026 | Paydown | | 25,699 | 25,699 | 25,697 | 25,698 | | 1 | | 1 | | 25,699 | | | | 223 | 01/15/2069 | 1.A FE |
| ..63942G-AA-1 | NAVSL 2021-F A - ABS | 09/15/2026 | Paydown | | 37,733 | 37,733 | 37,726 | 37,728 | | 5 | | 5 | | 37,733 | | | | 279 | 02/18/2070 | 1.A FE |
| ..63942J-AA-5 | NAVSL 21C A - ABS | 09/15/2026 | Paydown | | 24,569 | 24,569 | 24,563 | 24,565 | | 4 | | 4 | | 24,569 | | | | 174 | 10/15/2069 | 1.A FE |
| ..63942L-AA-0 | NAVSL 21B A - ABS | 09/15/2026 | Paydown | | 48,713 | 48,713 | 48,712 | 48,711 | | 2 | | 2 | | 48,713 | | | | 305 | 05/15/2069 | 1.A FE |
| ..63942M-AA-8 | NAVSL 2022-A A - ABS | 09/15/2026 | Paydown | | 38,625 | 38,625 | 38,624 | 38,624 | | | | | | 38,625 | | | | 575 | 07/15/2070 | 1.A FE |
| ..65480J-AC-4 | NAROT 2022-B A3 - ABS | 07/15/2026 | Paydown | | 7,496 | 7,496 | 7,495 | 7,496 | | | | | | 7,496 | | | | 195 | 05/17/2027 | 1.A FE |
| ..69292G-AA-4 | PKAIR 262 A - ABS | 09/15/2026 | Paydown | | 108,004 | 108,004 | 107,937 | | | 67 | | 67 | | 108,004 | | | | 642 | 02/16/2044 | 1.A FE |
| ..69292G-AC-0 | PKAIR 262 C - ABS | 09/15/2026 | Paydown | | 179,597 | 179,597 | 179,595 | | | 2 | | 2 | | 179,597 | | | | 1,155 | 02/16/2044 | 1.F FE |
| ..74332X-AA-9 | PROG 22SFR4 A - CMBS | 08/01/2026 | Paydown | | 3,454 | 3,454 | 3,452 | 3,453 | | 1 | | 1 | | 3,454 | | | | 102 | 05/17/2041 | 1.A FE |
| ..74332Y-AA-7 | PROG 22SFR5 A - CMBS | 08/01/2026 | Paydown | | 13,480 | 13,480 | 13,171 | 13,328 | | 152 | | 152 | | 13,480 | | | | 361 | 06/17/2039 | 1.A FE |
| ..74333F-AC-3 | PROG 2021-SFR5 C - CMBS | 07/17/2026 | Paydown | | 1,365,000 | 1,365,000 | 1,364,941 | 1,364,909 | | 91 | | 91 | | 1,365,000 | | | | 14,396 | 07/19/2038 | 1.B FE |
| ..74333F-AD-1 | PROG 2021-SFR5 D - CMBS | 07/17/2026 | Paydown | | 1,535,000 | 1,535,000 | 1,534,972 | 1,534,877 | | 123 | | 123 | | 1,535,000 | | | | 18,884 | 07/19/2038 | 1.C FE |
| ..74333H-AA-3 | PROG 2021-SFR6 A - CMBS | 07/17/2026 | Paydown | | 623,668 | 623,668 | 556,794 | 613,009 | | 10,659 | | 10,659 | | 623,668 | | | | 5,544 | 07/19/2038 | 1.A FE |
| ..74334F-AA-6 | PROG 2023-SFR1 A - CMBS | 08/01/2026 | Paydown | | 48,626 | 48,626 | 46,911 | 47,555 | | 1,071 | | 1,071 | | 48,626 | | | | 1,322 | 03/19/2040 | 1.A FE |
| ..78471H-AB-4 | SOFI 2019-A A2X - ABS | 09/15/2026 | Paydown | | 41,372 | 41,372 | 41,367 | 41,329 | | 43 | | 43 | | 41,372 | | | | 1,036 | 06/15/2048 | 1.A FE |
| ..83390U-AF-4 | SOFI 2020-C AFX - ABS | 09/15/2026 | Paydown | | 11,357 | 11,357 | 11,356 | 11,359 | | (2) | | (2) | | 11,357 | | | | 150 | 02/15/2046 | 1.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..83401A-AC-2 | SOFI 2018-D BFX - ABS | 09/25/2026 | Paydown | | 400,000 | 400,000 | 399,961 | 400,534 | | (534) | | (534) | | 400,000 | | | | 12,420 | 02/25/2048 | 1.B FE |
| ..83404W-AB-3 | SOFI 2019-B A2X - ABS | 09/15/2026 | Paydown | | 84,243 | 84,243 | 84,238 | 84,286 | | (43) | | (43) | | 84,243 | | | | 1,721 | 08/17/2048 | 1.A FE |
| ..83405N-AA-4 | SOFI 21B AFX - ABS | 09/15/2026 | Paydown | | 119,712 | 119,712 | 119,697 | 119,701 | | 12 | | 12 | | 119,712 | | | | 909 | 02/15/2047 | 1.A FE |
| ..83406T-AB-8 | SOFI 2020-A A2X - ABS | 09/15/2026 | Paydown | | 51,784 | 51,784 | 51,758 | 51,787 | | (3) | | (3) | | 51,784 | | | | 878 | 05/15/2046 | 1.A FE |
| ..89231C-AE-7 | TAOT 2022-C A4 - ABS | 09/15/2026 | Paydown | | 768,253 | 768,253 | 760,000 | 765,535 | | 2,718 | | 2,718 | | 768,253 | | | | 19,223 | 02/15/2028 | 1.A FE |
| ..895978-AA-2 | TCN 23SFR2 A - CMBS | 09/01/2026 | Various | | 7,440,170 | 7,454,013 | 7,439,220 | 7,442,877 | | (125) | | (125) | | 7,442,752 | | (2,582) | (2,582) | 253,542 | 12/19/2040 | 1.A FE |
| ..89616Q-AA-9 | TCN 2022-SFR1 A - CMBS | 08/01/2026 | Paydown | | 5,781 | 5,781 | 5,388 | 5,630 | | 151 | | 151 | | 5,781 | | | | 149 | 04/19/2039 | 1.A FE |
| ..89616V-AA-8 | TCN 24SFR2 A - CMBS | 08/05/2026 | Various | | 14,898,716 | 14,975,028 | 15,031,834 | 15,014,698 | | (14,775) | | (14,775) | | 14,999,923 | | (101,207) | (101,207) | 483,802 | 06/20/2040 | 1.A FE |
| ..89616W-AA-6 | TCN 23SFR1 A - CMBS | 07/01/2026 | Paydown | | 10,313 | 10,313 | 10,078 | 10,178 | | 135 | | 135 | | 10,313 | | | | 307 | 07/19/2040 | 1.A FE |
| ..89616Y-AA-2 | TCN 2024-SFR3 A - CMBS | 09/01/2026 | Various | | 8,965,500 | 9,112,122 | 8,789,084 | 8,869,094 | | 37,811 | | 37,811 | | 8,906,905 | | 58,594 | 58,594 | 278,380 | 08/19/2041 | 1.A FE |
| ..98163J-AE-0 | WOSAT 2023-A B - ABS | 08/17/2026 | Paydown | | 1,522,908 | 1,522,908 | 1,520,290 | 1,522,615 | | 293 | | 293 | | 1,522,908 | | | | 52,257 | 08/15/2028 | 1.A FE |
| 1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated) | | | | | 99,328,575 | 100,204,326 | 96,377,648 | 98,439,878 | | 728,046 | | 728,046 | | 99,455,456 | | (126,881) | (126,881) | 2,460,062 | XXX | XXX |
| ..48255K-AA-4 | KKR CORE HOLDING CO. LLC - ABS | 09/18/2026 | Direct | | 2,198,156 | 2,198,156 | 2,198,156 | 2,198,156 | | | | | | 2,198,156 | | | | 74,049 | 08/12/2031 | 2.A PL |
| 1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated) | | | | | 2,198,156 | 2,198,156 | 2,198,156 | 2,198,156 | | | | | | 2,198,156 | | | | 74,049 | XXX | XXX |
| ..29375C-AC-3 | EFF 231 A3 - ABS | 09/20/2026 | Paydown | | 475,076 | 475,076 | 482,424 | 477,789 | | (2,713) | | (2,713) | | 475,076 | | | | 17,180 | 10/22/2029 | 1.A FE |
| ..29375N-AB-1 | EFF 232 A2 - ABS | 09/20/2026 | Paydown | | 215,658 | 215,658 | 215,187 | 215,549 | | 110 | | 110 | | 215,658 | | | | 7,999 | 04/22/2030 | 1.A FE |
| 1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated) | | | | | 690,734 | 690,734 | 697,611 | 693,338 | | (2,604) | | (2,604) | | 690,734 | | | | 25,179 | XXX | XXX |
| ..18977C-AA-2 | COSERV 2022 A1 - ABS | 08/15/2026 | Paydown | | 393,076 | 393,076 | 404,965 | 351,598 | | (11,852) | | (11,852) | | 393,076 | | | | 19,882 | 08/15/2038 | 1.A FE |
| ..33766Q-AC-1 | FEOH 2013 A3 - ABS | 07/15/2026 | Paydown | | 357,316 | 357,316 | 357,309 | 357,318 | | (2) | | (2) | | 357,316 | | | | 12,327 | 01/15/2036 | 1.A FE |
| ..484915-AA-1 | OGS 2022-A A - ABS | 08/01/2026 | Paydown | | 441,381 | 441,381 | 452,455 | 452,169 | | (10,789) | | (10,789) | | 441,381 | | | | 24,214 | 08/01/2034 | 1.A FE |
| ..69363P-AC-4 | PSNH 2018-1 A3 - ABS | 08/01/2026 | Paydown | | 41,799 | 41,799 | 40,579 | 40,693 | | 1,106 | | 1,106 | | 41,799 | | | | 1,594 | 02/01/2035 | 1.A FE |
| .71710T-AA-6 | PCG 2021-A A1 - ABS | 07/15/2026 | Paydown | | 83,314 | 83,314 | 83,313 | 83,315 | | (1) | | (1) | | 83,314 | | | | 1,216 | 07/15/2033 | 1.A FE |
| ..78433L-AJ-5 | EIX 2025-A A1 - ABS | 09/15/2026 | Paydown | | 480,330 | 480,330 | 481,034 | 379,206 | | (712) | | (712) | | 480,330 | | | | 16,874 | 03/15/2038 | 1.A FE |
| ..88240T-AA-9 | ERCOTT 2022 A1 - ABS | 08/01/2026 | Paydown | | 483,558 | 483,558 | 474,771 | 475,117 | | 8,441 | | 8,441 | | 483,558 | | | | 20,624 | 08/01/2036 | 1.A FE |
| 1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated) | | | | | 2,280,773 | 2,280,773 | 2,294,426 | 2,139,416 | | (13,809) | | (13,809) | | 2,280,773 | | | | 96,731 | XXX | XXX |
| ..45791P-AA-0 | INSTR 2026-1 A - ABS | 09/15/2026 | Paydown | | 85,750 | 85,750 | 85,735 | | | 15 | | 15 | | 85,750 | | | | 1,685 | 04/17/2056 | 1.C FE |
| ..88316A-AA-9 | TMCL 2024-1 A - ABS | 09/20/2026 | Paydown | | 748,825 | 748,825 | 748,555 | 748,580 | | 245 | | 245 | | 748,825 | | | | 26,209 | 08/20/2049 | 1.C FE |
| ..89657M-AA-8 | TRL 2025-1 A - ABS | 09/19/2026 | Paydown | | 42,752 | 42,752 | 42,557 | | | 193 | | 193 | | 42,752 | | | | 711 | 10/19/2055 | 1.C FE |
| ..89657M-AC-4 | TRL 2026-1 A - ABS | 09/19/2026 | Paydown | | 235,736 | 235,736 | 235,638 | | | 97 | | 97 | | 235,736 | | | | 4,285 | 04/19/2056 | 1.C FE |
| ..89679Q-AA-3 | TCF 251 A - ABS | 09/20/2026 | Paydown | | 490,500 | 490,500 | 490,347 | 489,961 | | 539 | | 539 | | 490,500 | | | | 17,756 | 06/21/2050 | 1.C FE |
| ..90356R-AA-9 | STEAM 251 A - ABS | 09/28/2026 | Paydown | | 39,960 | 39,960 | 39,101 | | | 859 | | 859 | | 39,960 | | | | 182 | 03/29/2055 | 1.C FE |
| 1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated) | | | | | 1,643,523 | 1,643,523 | 1,641,933 | 1,238,541 | | 1,948 | | 1,948 | | 1,643,523 | | | | 50,828 | XXX | XXX |
| ..02311#-AD-8 | AMAROK HOLDINGS LLC | 09/30/2026 | Paydown | | 96,466 | 96,467 | 96,467 | 96,467 | | | | | | 96,466 | | | | 7,102 | 09/30/2038 | 2.C PL |
| ..02311#-AJ-5 | AMAROK HOLDINGS LLC | 09/30/2026 | Paydown | | 71,153 | 71,153 | 71,153 | | | | | | | 71,153 | | | | 2,566 | 03/31/2041 | 2.C PL |
| ..05593P-AA-4 | BG BETA I LTD | 07/01/2026 | Paydown | | 225,000 | 225,000 | 225,000 | 225,000 | | | | | | 225,000 | | | | 10,598 | 07/01/2054 | 1.F PL |
| ..255123-A*-2 | DIVERSIFIED ABS VIII LLC - ABS | 09/30/2026 | Paydown | | 430,451 | 430,451 | 430,451 | 430,451 | | | | | | 430,451 | | | | 20,374 | 05/31/2044 | 1.F FE |
| ..74628#-AA-1 | PUREWEST ABS ISSUER LLC - ABS | 09/05/2026 | Paydown | | 462,849 | 462,849 | 462,849 | 462,849 | | | | | | 462,849 | | | | 17,525 | 04/05/2040 | 1.G PL |
| ..88089J-A*-8 | TERRA ABS I LLC - ABS | 09/20/2026 | Paydown | | 1,081,393 | 1,081,393 | 1,081,393 | 1,081,393 | | | | | | 1,081,393 | | | | 56,320 | 12/20/2042 | 1.G FE |
| 1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated) | | | | | 2,367,312 | 2,367,312 | 2,367,312 | 2,296,159 | | | | | | 2,367,312 | | | | 114,484 | XXX | XXX |
| 1889999999. Total - asset-backed securities (unaffiliated) | | | | | 293,675,503 | 298,154,854 | 291,266,880 | 294,934,542 | | 543,937 | | 543,937 | | 296,485,952 | | (2,810,449) | (2,810,449) | 8,204,968 | XXX | XXX |
| 1899999999. Total - asset-backed securities (affiliated) | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1909999997. Total - asset-backed securities - Part 4 | | | | | 293,675,503 | 298,154,854 | 291,266,880 | 294,934,542 | | 543,937 | | 543,937 | | 296,485,952 | | (2,810,449) | (2,810,449) | 8,204,968 | 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 | | | | | 293,675,503 | 298,154,854 | 291,266,880 | 294,934,542 | | 543,937 | | 543,937 | | 296,485,952 | | (2,810,449) | (2,810,449) | 8,204,968 | XXX | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 2009999999. Total - issuer credit obligations and asset-backed securities | | | | | 983,467,550 | 1,013,499,977 | 1,001,713,707 | 942,960,424 | | 280,839 | | 280,839 | | 1,002,833,836 | | (19,281,594) | (19,281,594) | 32,946,695 | XXX | XXX |
| ..04014F-3*-1 | ARDC | 09/15/2026 | Maturity @ 25.00 | 223,000.000 | 5,575,000 | | 5,575,000 | 5,575,000 | | | | | | 5,575,000 | | | | 137,442 | | 1.F PL |
| 4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred | | | | | 5,575,000 | XXX | 5,575,000 | 5,575,000 | | | | | | 5,575,000 | | | | 137,442 | XXX | XXX |
| 4509999997. Total - preferred stocks - Part 4 | | | | | 5,575,000 | XXX | 5,575,000 | 5,575,000 | | | | | | 5,575,000 | | | | 137,442 | XXX | XXX |
| 4509999998. Total - preferred stocks - Part 5 | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 4509999999. Total - preferred stocks | | | | | 5,575,000 | XXX | 5,575,000 | 5,575,000 | | | | | | 5,575,000 | | | | 137,442 | XXX | XXX |
| ..3134#1-00-2 | FHLB Des Moines - Activity Stock | 07/06/2026 | Direct | 29,250.000 | 2,925,000 | | 2,925,000 | 360,000 | | | | | | 2,925,000 | | | | 114,958 | | |
| 5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other | | | | | 2,925,000 | XXX | 2,925,000 | 360,000 | | | | | | 2,925,000 | | | | 114,958 | XXX | XXX |
| ..00143M-65-3 | INVESCO COMSTOCK R5 | 09/29/2026 | Direct | 3,687.774 | 127,599 | | 113,600 | 78,227 | (3,225) | | | (3,225) | | 113,600 | | 13,999 | 13,999 | 895 | | |
| ..066923-40-0 | BLACKROCK:IS US AGB A | 09/29/2026 | Direct | 990.135 | 8,718 | | 8,826 | 3,128 | (147) | | | (147) | | 8,826 | | (108) | (108) | 129 | | |
| ..066923-56-6 | BLACKROCK:IS S&P500 IVA | 09/29/2026 | Direct | 376.613 | 333,905 | | 299,504 | 102,800 | (18,700) | | | (18,700) | | 299,504 | | 34,402 | 34,402 | 1,135 | | |
| ..066923-62-4 | BLACKROCK:IS TI ITL A | 09/29/2026 | Direct | 6,218.487 | 89,349 | | 82,423 | | | | | | | 82,423 | | 6,926 | 6,926 | 888 | | |
| ..09252M-88-3 | BLACKROCK:TOT RTN INST | 09/30/2026 | Direct | 7,941.492 | 76,730 | | 78,694 | 15,479 | (129) | | | (129) | | 78,694 | | (1,964) | (1,964) | 1,670 | | |
| ..14214L-79-1 | CARILLON:CLVS IS I | 09/29/2026 | Direct | 5,248.141 | 204,900 | | 121,914 | 166,524 | (44,609) | | | (44,609) | | 121,914 | | 82,986 | 82,986 | | | |
| ..74253J-78-4 | PRINCIPAL LARGECAP GROWTH I INSTL | 09/11/2026 | Direct | 18,956.258 | 311,350 | | 353,724 | 303,869 | 49,855 | | | 49,855 | | 353,724 | | (42,374) | (42,374) | | | |
| ..74253M-19-1 | PRINCIPAL:LT STR INST | 09/29/2026 | Direct | 4,871.593 | 58,592 | | 58,765 | 24,162 | 1,105 | | | 1,105 | | 58,765 | | (173) | (173) | 857 | | |
| ..74253M-26-6 | PRINCIPAL:LT 2050 INST | 09/29/2026 | Direct | 461.567 | 9,193 | | 8,806 | 3,341 | 33 | | | 33 | | 8,806 | | 387 | 387 | 72 | | |
| ..74253M-33-2 | PRINCIPAL:LT 2040 INST | 09/29/2026 | Direct | 1,216.599 | 21,879 | | 21,514 | 3,065 | 48 | | | 48 | | 21,514 | | 365 | 365 | 76 | | |
| ..74253M-39-9 | PRINCIPAL:LT 2030 INST | 09/29/2026 | Direct | 2,271.237 | 34,352 | | 33,382 | 25,970 | 582 | | | 582 | | 33,382 | | 970 | 970 | 776 | | |
| ..742553-71-2 | PRINCIPAL:LT 2055 INST | 09/11/2026 | Direct | 151.567 | 2,924 | | 2,761 | 1,513 | 14 | | | 14 | | 2,761 | | 163 | 163 | 32 | | |
| ..742553-72-0 | PRINCIPAL:LT 2035 INST | 09/29/2026 | Direct | 4,059.097 | 57,507 | | 56,252 | 21,735 | 409 | | | 409 | | 56,252 | | 1,255 | 1,255 | 591 | | |
| ..742553-73-8 | PRINCIPAL:LT 2025 INST | 09/29/2026 | Direct | 18,805.761 | 216,528 | | 208,838 | 168,180 | 767 | | | 767 | | 208,838 | | 7,691 | 7,691 | 5,481 | | |
| ..742553-74-6 | PRINCIPAL:LT 2045 INST | 09/29/2026 | Direct | 842.111 | 14,005 | | 13,885 | 4,960 | 436 | | | 436 | | 13,885 | | 120 | 120 | 114 | | |
| ..74256W-23-8 | PRINCIPAL:LT 2065 INST | 09/29/2026 | Direct | 949.806 | 16,440 | | 15,710 | 405 | 7 | | | 7 | | 15,710 | | 730 | 730 | 7 | | |
| 5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO | | | | | 1,583,972 | XXX | 1,478,597 | 923,358 | (13,555) | | | (13,555) | | 1,478,597 | | 105,375 | 105,375 | 12,722 | XXX | XXX |
| ..464287-20-0 | ISHARES:CORE S&P 500 | 09/29/2026 | INSTINET CORPORATION | 122,680.000 | 94,157,014 | | 78,018,113 | 80,810,082 | (3,488,168) | | | (3,488,168) | | 78,018,113 | | 16,138,901 | 16,138,901 | 303,874 | | |
| ..922908-36-3 | VANGUARD S&P 500 ETF | 09/24/2026 | INSTINET CORPORATION | 165,200.000 | 116,874,634 | | 101,296,229 | 103,601,876 | (2,305,647) | | | (2,305,647) | | 101,296,229 | | 15,578,404 | 15,578,404 | 633,476 | | |
| 5819999999. Subtotal - common stocks - exchange traded funds | | | | | 211,031,648 | XXX | 179,314,342 | 184,411,958 | (5,793,815) | | | (5,793,815) | | 179,314,342 | | 31,717,306 | 31,717,306 | 937,350 | XXX | XXX |
| 5989999997. Total - common stocks - Part 4 | | | | | 215,540,620 | XXX | 183,717,939 | 185,695,315 | (5,807,370) | | | (5,807,370) | | 183,717,939 | | 31,822,681 | 31,822,681 | 1,065,030 | 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 | | | | | 215,540,620 | XXX | 183,717,939 | 185,695,315 | (5,807,370) | | | (5,807,370) | | 183,717,939 | | 31,822,681 | 31,822,681 | 1,065,030 | XXX | XXX |
| 5999999999. Total - preferred and common stocks | | | | | 221,115,620 | XXX | 189,292,939 | 191,270,315 | (5,807,370) | | | (5,807,370) | | 189,292,939 | | 31,822,681 | 31,822,681 | 1,202,472 | XXX | XXX |
| 6009999999 - Totals | | | | | 1,204,583,169 | XXX | 1,191,006,646 | 1,134,230,740 | (5,807,370) | 280,839 | | (5,526,531) | | 1,192,126,775 | | 12,541,087 | 12,541,087 | 34,149,167 | 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 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 01/15/2026 | 01/14/2027 | 187,000 | 18,700,000 | 100.000 | | 733,040 | | 1,054,164 | | 1,054,164 | 321,124 | | | | | --- | 0004 |
| Basket Option Call 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 01/15/2026 | 01/14/2027 | 21,000 | 2,100,000 | 100.000 | | 91,350 | | 118,690 | | 118,690 | 27,340 | | | | | --- | 0004 |
| Basket Option Call 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 01/15/2026 | 01/14/2027 | 1,042,000 | 104,200,000 | 100.000 | | 4,251,360 | | 5,889,300 | | 5,889,300 | 1,637,940 | | | | | --- | 0004 |
| Basket Option Call 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 02/19/2026 | 02/18/2027 | 29,000 | 2,900,000 | 100.000 | | 127,600 | | 183,183 | | 183,183 | 55,583 | | | | | --- | 0004 |
| Basket Option Call 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 02/26/2026 | 02/18/2027 | 28,000 | 2,989,000 | 106.750 | | 13,720 | | 56,056 | | 56,056 | 42,336 | | | | | --- | 0004 |
| Basket Option Call 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 02/19/2026 | 02/18/2027 | 929,000 | 92,900,000 | 100.000 | | 3,892,510 | | 5,868,188 | | 5,868,188 | 1,975,678 | | | | | --- | 0004 |
| Basket Option Call 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 02/19/2026 | 02/18/2027 | 185,000 | 18,500,000 | 100.000 | | 745,550 | | 1,168,584 | | 1,168,584 | 423,034 | | | | | --- | 0004 |
| Basket Option Call 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 03/19/2026 | 03/18/2027 | 163,000 | 16,300,000 | 100.000 | | 995,930 | | 1,705,776 | | 1,705,776 | 709,846 | | | | | --- | 0004 |
| Basket Option Call 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 03/19/2026 | 03/18/2027 | 824,000 | 82,400,000 | 100.000 | | 5,075,840 | | 8,609,632 | | 8,609,632 | 3,533,792 | | | | | --- | 0004 |
| Basket Option Call 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 03/25/2026 | 03/18/2027 | 30,000 | 3,000,000 | 100.000 | | 133,776 | | 313,947 | | 313,947 | 180,171 | | | | | --- | 0004 |
| Basket Option Call 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/23/2026 | 04/15/2027 | 20,000 | 2,000,000 | 100.000 | | 93,200 | | 135,775 | | 135,775 | 42,575 | | | | | --- | 0004 |
| Basket Option Call 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 04/16/2026 | 04/15/2027 | 885,000 | 88,500,000 | 100.000 | | 3,770,100 | | 6,008,030 | | 6,008,030 | 2,237,930 | | | | | --- | 0004 |
| Basket Option Call 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 04/16/2026 | 04/15/2027 | 224,000 | 22,400,000 | 100.000 | | 927,360 | | 1,515,728 | | 1,515,728 | 588,368 | | | | | --- | 0004 |
| Basket Option Call 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 05/21/2026 | 05/20/2027 | 10,000 | 1,067,500 | 106.750 | | 4,800 | | 17,373 | | 17,373 | 12,573 | | | | | --- | 0004 |
| Basket Option Call 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LRO1WP2IHZNBB6K528 | 05/14/2026 | 05/20/2027 | 904,000 | 90,400,000 | 100.000 | | 3,896,240 | | 4,655,689 | | 4,655,689 | 759,449 | | | | | --- | 0004 |
| Basket Option Call 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LRO1WP2IHZNBB6K528 | 05/14/2026 | 05/20/2027 | 195,000 | 19,500,000 | 100.000 | | 807,300 | | 1,004,269 | | 1,004,269 | 196,969 | | | | | --- | 0004 |
| Basket Option Call 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 06/18/2026 | 06/17/2027 | 795,000 | 79,500,000 | 100.000 | | 3,490,050 | | 3,415,471 | | 3,415,471 | (74,579) | | | | | --- | 0004 |
| Basket Option Call 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 06/18/2026 | 06/17/2027 | 238,000 | 23,800,000 | 100.000 | | 987,700 | | 1,022,493 | | 1,022,493 | 34,793 | | | | | --- | 0004 |
| Basket Option Call 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 07/16/2026 | 07/15/2027 | 869,000 | 86,900,000 | 100.000 | | 3,736,700 | | 4,124,561 | | 4,124,561 | 387,861 | | | | | --- | 0004 |
| Basket Option Call 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 07/16/2026 | 07/15/2027 | 195,000 | 19,500,000 | 100.000 | | 817,050 | | 931,145 | | 931,145 | 114,095 | | | | | --- | 0004 |
| Basket Option Call 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LRO1WP2IHZNBB6K528 | 08/20/2026 | 08/19/2027 | 235,000 | 23,500,000 | 100.000 | | 975,250 | | 1,104,283 | | 1,104,283 | 129,033 | | | | | --- | 0004 |
| Basket Option Call 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LRO1WP2IHZNBB6K528 | 08/20/2026 | 08/19/2027 | 860,000 | 86,000,000 | 100.000 | | 3,689,400 | | 4,041,207 | | 4,041,207 | 351,807 | | | | | --- | 0004 |
| Basket Option Call 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 09/24/2026 | 09/16/2027 | 100,000 | 10,000,000 | 100.000 | | 451,010 | | 574,101 | | 574,101 | 123,091 | | | | | --- | 0004 |
| Basket Option Call 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 09/17/2026 | 09/16/2027 | 971,000 | 97,100,000 | 100.000 | | 4,204,430 | | 5,574,524 | | 5,574,524 | 1,370,094 | | | | | --- | 0004 |
| Basket Option Call 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 09/17/2026 | 09/16/2027 | 156,000 | 15,600,000 | 100.000 | | 653,640 | | 890,545 | | 890,545 | 236,905 | | | | | --- | 0004 |
| Basket Option Call 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 10/16/2025 | 10/15/2026 | 1,246,000 | 124,600,000 | 100.000 | 5,046,300 | | | 9,900,633 | | 9,900,633 | 3,751,321 | | | | | --- | 0004 |
| Basket Option Call 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 10/16/2025 | 10/15/2026 | 160,000 | 16,000,000 | 100.000 | 636,800 | | | 1,271,349 | | 1,271,349 | 481,711 | | | | | --- | 0004 |

# 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) |
| Basket Option Call 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/23/2025 | 10/15/2026 | 30,000 | 3,195,000 | 106.500 | 16,200 | | | 55,399 | | 55,399 | 1,250 | | | | | --- | 0004 |
| Basket Option Call 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 11/20/2025 | 11/19/2026 | 1,367,000 | 136,700,000 | 100.000 | 5,782,410 | | | 13,860,415 | | 13,860,415 | 4,891,698 | | | | | --- | 0004 |
| Basket Option Call 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 11/20/2025 | 11/19/2026 | 199,000 | 19,900,000 | 100.000 | 831,820 | | | 2,018,465 | | 2,018,465 | 716,684 | | | | | --- | 0004 |
| Basket Option Call 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 12/18/2025 | 12/17/2026 | 1,307,000 | 130,700,000 | 100.000 | 5,319,490 | | | 9,606,470 | | 9,606,470 | 3,291,601 | | | | | --- | 0004 |
| Basket Option Call 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 12/18/2025 | 12/17/2026 | 168,000 | 16,800,000 | 100.000 | 655,200 | | | 1,236,389 | | 1,236,389 | 421,326 | | | | | --- | 0004 |
| Basket Option Call 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/23/2025 | 12/17/2026 | 34,000 | 3,400,000 | 100.000 | 157,766 | | | 250,222 | | 250,222 | 85,268 | | | | | --- | 0004 |
| BXIITAC5 Call 157.88 09/24/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 09/30/2026 | 09/24/2027 | 24,884 | 3,928,722 | 157.88 / 157.88 | | 85,104 | | 71,922 | | 71,922 | (13,182) | | | | | --- | 0010 |
| BXIITAC5 Call 158.5 03/25/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 04/01/2026 | 03/25/2027 | 25,564 | 4,051,940 | 158.500 | 113,761 | | | 44,154 | | 44,154 | (69,607) | | | | | --- | 0010 |
| BXIITAC5 Call 159.18 03/19/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 03/25/2026 | 03/19/2027 | 40,372 | 6,426,466 | 159.18 / 159.18 | 171,179 | | | 58,487 | | 58,487 | (112,692) | | | | | --- | 0010 |
| BXIITAC5 Call 159.24 09/10/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 09/16/2026 | 09/10/2027 | 24,234 | 3,858,922 | 159.237 | | 87,484 | | 56,089 | | 56,089 | (31,395) | | | | | --- | 0010 |
| BXIITAC5 Call 159.55 09/20/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 09/23/2026 | 09/20/2027 | 28,820 | 4,598,169 | 159.55 / 159.55 | | 99,428 | | 64,635 | | 64,635 | (34,793) | | | | | --- | 0010 |
| BXIITAC5 Call 159.78 04/05/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 04/08/2026 | 04/05/2027 | 62,079 | 9,918,794 | 159.7766 / 159.7766 | | 271,286 | | 84,452 | | 84,452 | (186,834) | | | | | --- | 0010 |
| BXIITAC5 Call 160.2 07/30/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 08/05/2026 | 07/30/2027 | 32,877 | 5,266,860 | 160.200 | | 156,822 | | 59,526 | | 59,526 | (97,296) | | | | | --- | 0010 |
| BXIITAC5 Call 160.59 03/12/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 03/18/2026 | 03/12/2027 | 36,022 | 5,784,768 | 160.588 | | 131,842 | | 35,766 | | 35,766 | (96,076) | | | | | --- | 0010 |
| BXIITAC5 Call 160.63 07/26/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 07/29/2026 | 07/26/2027 | 46,729 | 7,506,171 | 160.631 | | 169,160 | | 77,646 | | 77,646 | (91,513) | | | | | --- | 0010 |
| BXIITAC5 Call 160.68 04/09/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 04/15/2026 | 04/09/2027 | 53,563 | 8,606,562 | 160.680 | | 231,929 | | 60,281 | | 60,281 | (171,649) | | | | | --- | 0010 |
| BXIITAC5 Call 160.84 09/03/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 09/09/2026 | 09/03/2027 | 19,706 | 3,169,495 | 160.840 | | 71,335 | | 34,764 | | 34,764 | (36,571) | | | | | --- | 0010 |
| BXIITAC5 Call 160.89 05/14/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 05/20/2026 | 05/14/2027 | 16,703 | 2,687,232 | 160.8851 / 160.8851 | | 67,145 | | 20,913 | | 20,913 | (46,232) | | | | | --- | 0010 |
| BXIITAC5 Call 161.13 08/23/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 08/26/2026 | 08/23/2027 | 22,478 | 3,621,916 | 161.130 | | 94,184 | | 36,771 | | 36,771 | (57,412) | | | | | --- | 0010 |
| BXIITAC5 Call 161.14 08/27/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 09/02/2026 | 08/27/2027 | 26,577 | 4,282,560 | 161.14 / 161.14 | | 98,334 | | 43,833 | | 43,833 | (54,500) | | | | | --- | 0010 |
| BXIITAC5 Call 161.3 08/16/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 08/19/2026 | 08/16/2027 | 37,306 | 6,017,379 | 161.3 / 161.3 | | 156,310 | | 58,197 | | 58,197 | (98,113) | | | | | --- | 0010 |
| BXIITAC5 Call 161.41 05/21/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 05/27/2026 | 05/21/2027 | 37,081 | 5,985,276 | 161.410 | | 162,045 | | 42,678 | | 42,678 | (119,367) | | | | | --- | 0010 |
| BXIITAC5 Call 161.43 05/04/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 05/06/2026 | 05/04/2027 | 51,492 | 8,312,356 | 161.430 | | 230,685 | | 53,825 | | 53,825 | (176,860) | | | | | --- | 0010 |
| BXIITAC5 Call 161.44 07/16/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 07/22/2026 | 07/16/2027 | 16,189 | 2,613,591 | 161.440 | | 60,224 | | 22,550 | | 22,550 | (37,674) | | | | | --- | 0010 |
| BXIITAC5 Call 161.45 06/04/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 06/10/2026 | 06/04/2027 | 28,168 | 4,547,856 | 161.453 | | 104,505 | | 33,955 | | 33,955 | (70,550) | | | | | --- | 0010 |
| BXIITAC5 Call 161.64 08/06/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 08/12/2026 | 08/06/2027 | 35,691 | 5,769,093 | 161.6413 / 161.6413 | | 138,480 | | 50,968 | | 50,968 | (87,512) | | | | | --- | 0010 |
| BXIITAC5 Call 161.68 07/09/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 07/15/2026 | 07/09/2027 | 17,641 | 2,852,255 | 161.68 / 161.68 | | 71,624 | | 22,959 | | 22,959 | (48,665) | | | | | --- | 0010 |
| BXIITAC5 Call 161.72 04/23/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 04/29/2026 | 04/23/2027 | 29,827 | 4,823,664 | 161.7208 / 161.7208 | | 108,272 | | 28,158 | | 28,158 | (80,114) | | | | | --- | 0010 |
| BXIITAC5 Call 161.78 11/20/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 11/26/2025 | 11/20/2026 | 35,285 | 5,708,430 | 161.78 / 161.78 | 188,070 | | | 4,275 | | 4,275 | (122,658) | | | | | --- | 0010 |

# 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) |
| BXIITAC5 Call 161.9 04/16/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 04/22/2026 | 04/16/2027 | 25,860 | 4,186,753 | 161.900 | | 102,147 | | 22,531 | | 22,531 | (79,617) | | | | | --- | 0010 |
| BXIITAC5 Call 162.09 05/07/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 05/13/2026 | 05/07/2027 | 37,709 | 6,112,105 | 162.088 | | 144,047 | | 35,042 | | 35,042 | (109,005) | | | | | --- | 0010 |
| BXIITAC5 Call 162.18 11/13/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 11/19/2025 | 11/13/2026 | 43,269 | 7,017,295 | 162.18 / 162.18 | 159,228 | | | 2,881 | | 2,881 | (143,113) | | | | | --- | 0010 |
| BXIITAC5 Call 162.19 06/11/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 06/17/2026 | 06/11/2027 | 19,497 | 3,162,276 | 162.1906 / 162.1906 | | 75,649 | | 20,700 | | 20,700 | (54,949) | | | | | --- | 0010 |
| BXIITAC5 Call 162.27 06/17/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 06/24/2026 | 06/17/2027 | 30,438 | 4,939,159 | 162.267 | | 126,320 | | 33,809 | | 33,809 | (92,511) | | | | | --- | 0010 |
| BXIITAC5 Call 162.28 07/02/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 07/08/2026 | 07/02/2027 | 11,260 | 1,827,215 | 162.275 | | 40,986 | | 12,719 | | 12,719 | (28,267) | | | | | --- | 0010 |
| BXIITAC5 Call 162.46 05/28/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 06/03/2026 | 05/28/2027 | 22,799 | 3,704,070 | 162.463 | | 87,550 | | 21,493 | | 21,493 | (66,057) | | | | | --- | 0010 |
| BXIITAC5 Call 162.64 12/31/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 01/07/2026 | 12/31/2026 | 21,456 | 3,489,692 | 162.644 | | 96,123 | | 5,082 | | 5,082 | (91,041) | | | | | --- | 0010 |
| BXIITAC5 Call 162.7 06/25/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 07/01/2026 | 06/25/2027 | 24,249 | 3,945,180 | 162.697 | | 93,115 | | 24,463 | | 24,463 | (68,652) | | | | | --- | 0010 |
| BXIITAC5 Call 162.82 03/05/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 03/11/2026 | 03/05/2027 | 35,096 | 5,714,493 | 162.8243 / 162.8243 | | 121,081 | | 17,754 | | 17,754 | (103,328) | | | | | --- | 0010 |
| BXIITAC5 Call 163.0 12/21/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 12/26/2025 | 12/21/2026 | 25,792 | 4,204,103 | 163.000 | 110,648 | | | 4,187 | | 4,187 | (77,803) | | | | | --- | 0010 |
| BXIITAC5 Call 163.06 12/11/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 12/17/2025 | 12/11/2026 | 54,073 | 8,817,209 | 163.06 / 163.06 | 200,072 | | | 6,496 | | 6,496 | (161,490) | | | | | --- | 0010 |
| BXIITAC5 Call 163.15 11/06/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 11/12/2025 | 11/06/2026 | 53,422 | 8,715,804 | 163.150 | 233,988 | | | 980 | | 980 | (154,280) | | | | | --- | 0010 |
| BXIITAC5 Call 163.18 10/02/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 10/08/2025 | 10/02/2026 | 58,574 | 9,558,089 | 163.180 | 243,081 | | | | | | (159,301) | | | | | --- | 0010 |
| BXIITAC5 Call 163.2 10/09/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 10/15/2025 | 10/09/2026 | 64,699 | 10,558,821 | 163.200 | 293,732 | | | | | | (177,730) | | | | | --- | 0010 |
| BXIITAC5 Call 163.28 12/04/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 12/10/2025 | 12/04/2026 | 49,409 | 8,067,503 | 163.28 / 163.28 | 206,036 | | | 4,152 | | 4,152 | (143,160) | | | | | --- | 0010 |
| BXIITAC5 Call 163.33 01/29/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 02/04/2026 | 01/29/2027 | 26,069 | 4,257,917 | 163.330 | | 96,457 | | 5,546 | | 5,546 | (90,911) | | | | | --- | 0010 |
| BXIITAC5 Call 163.4 12/24/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 12/31/2025 | 12/24/2026 | 27,402 | 4,477,436 | 163.400 | 97,276 | | | 3,948 | | 3,948 | (78,867) | | | | | --- | 0010 |
| BXIITAC5 Call 163.43 01/15/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 01/21/2026 | 01/15/2027 | 30,679 | 5,013,734 | 163.4273 / 163.4273 | | 124,249 | | 6,867 | | 6,867 | (117,381) | | | | | --- | 0010 |
| BXIITAC5 Call 163.63 02/05/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 02/11/2026 | 02/05/2027 | 43,690 | 7,148,913 | 163.63 / 163.63 | | 192,234 | | 12,463 | | 12,463 | (179,771) | | | | | --- | 0010 |
| BXIITAC5 Call 163.7 01/08/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 01/14/2026 | 01/08/2027 | 22,720 | 3,719,325 | 163.700 | | 96,107 | | 3,981 | | 3,981 | (92,126) | | | | | --- | 0010 |
| BXIITAC5 Call 163.81 10/30/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 11/05/2025 | 10/30/2026 | 57,089 | 9,351,690 | 163.810 | 206,090 | | | 233 | | 233 | (148,199) | | | | | --- | 0010 |
| BXIITAC5 Call 163.89 01/22/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 01/28/2026 | 01/22/2027 | 37,093 | 6,079,214 | 163.890 | | 149,115 | | 7,761 | | 7,761 | (141,354) | | | | | --- | 0010 |
| BXIITAC5 Call 164.02 11/27/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 12/03/2025 | 11/27/2026 | 32,790 | 5,378,254 | 164.020 | 129,521 | | | 1,273 | | 1,273 | (85,593) | | | | | --- | 0010 |
| BXIITAC5 Call 164.34 10/16/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 10/22/2025 | 10/16/2026 | 55,231 | 9,076,715 | 164.340 | 233,628 | | | 2 | | 2 | (128,483) | | | | | --- | 0010 |
| BXIITAC5 Call 164.87 02/12/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 02/18/2026 | 02/12/2027 | 42,203 | 6,957,936 | 164.87 / 164.87 | | 176,407 | | 8,428 | | 8,428 | (167,979) | | | | | --- | 0010 |
| BXIITAC5 Call 164.99 10/23/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 10/29/2025 | 10/23/2026 | 55,874 | 9,218,340 | 164.985 | 215,672 | | | 10 | | 10 | (118,848) | | | | | --- | 0010 |
| BXIITAC5 Call 165.04 02/19/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 02/25/2026 | 02/19/2027 | 22,416 | 3,699,593 | 165.04 / 165.04 | | 98,408 | | 4,653 | | 4,653 | (93,754) | | | | | --- | 0010 |

# 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) |
| BXIITAC5 Call 165.5 02/26/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 03/04/2026 | 02/26/2027 | 38,429 | 6,359,945 | 165.500 | | 137,575 | | 7,452 | | 7,452 | (130,122) | | | | | --- | 0010 |
| JEDIUSER Call 100292.96 08/27/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/02/2026 | 08/27/2032 | 12 | 1,250,844 | 100292.962 | | 274,947 | | 271,468 | | 271,468 | (3,479) | | | | | --- | 0017 |
| JEDIUSER Call 100526.83 09/03/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/09/2026 | 09/03/2032 | 12 | 1,158,994 | 100526.827 | | 246,900 | | 250,387 | | 250,387 | 3,487 | | | | | --- | 0017 |
| JEDIUSER Call 101002.6 08/27/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/02/2026 | 08/27/2027 | | 24,321 | 101002.600 | | 2,128 | | 2,233 | | 2,233 | 105 | | | | | --- | 0017 |
| JEDIUSER Call 101369.56 09/03/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/09/2026 | 09/03/2027 | | 40,629 | 101369.562 | | 3,283 | | 3,677 | | 3,677 | 394 | | | | | --- | 0017 |
| JEDIUSER Call 101762.32 09/24/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/30/2026 | 09/24/2027 | 4 | 396,843 | 101762.315 | | 35,999 | | 36,129 | | 36,129 | 130 | | | | | --- | 0017 |
| JEDIUSER Call 101932.38 09/24/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/30/2026 | 09/24/2032 | 14 | 1,401,764 | 101932.375 | | 293,122 | | 293,529 | | 293,529 | 406 | | | | | --- | 0017 |
| JEDIUSER Call 80826.57 09/24/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 10/02/2025 | 09/24/2031 | 8 | 612,609 | 80826.570 | 144,134 | | | 214,718 | | 214,718 | 46,084 | | | | | --- | 0017 |
| JEDIUSER Call 80871.44 03/30/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/01/2026 | 03/30/2032 | 16 | 1,331,702 | 80871.436 | | 354,747 | | 472,484 | | 472,484 | 117,736 | | | | | --- | 0017 |
| JEDIUSER Call 80931.31 03/25/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/01/2026 | 03/25/2027 | 1 | 103,503 | 80931.308 | | 15,048 | | 27,684 | | 27,684 | 12,636 | | | | | --- | 0017 |
| JEDIUSER Call 82889.21 10/21/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 11/12/2025 | 10/21/2031 | 37 | 3,039,639 | 82889.212 | 750,576 | | | 1,006,599 | | 1,006,599 | 216,802 | | | | | --- | 0017 |
| JEDIUSER Call 82915.71 10/16/2026 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 11/12/2025 | 10/16/2026 | 3 | 279,874 | 82915.714 | 31,374 | | | 61,900 | | 61,900 | 26,059 | | | | | --- | 0017 |
| JEDIUSER Call 83467.13 11/21/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 11/26/2025 | 11/21/2031 | 10 | 798,881 | 83467.134 | 199,165 | | | 260,963 | | 260,963 | 55,815 | | | | | --- | 0017 |
| JEDIUSER Call 83594.24 11/14/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 11/19/2025 | 11/14/2031 | 7 | 564,671 | 83594.243 | 129,871 | | | 183,681 | | 183,681 | 39,394 | | | | | --- | 0017 |
| JEDIUSER Call 84907.3 03/19/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/25/2026 | 03/19/2027 | 2 | 163,014 | 84907.301 | | 19,378 | | 34,891 | | 34,891 | 15,513 | | | | | --- | 0017 |
| JEDIUSER Call 85382.66 04/05/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/08/2026 | 04/05/2032 | 8 | 662,202 | 85382.662 | | 166,525 | | 207,608 | | 207,608 | 41,083 | | | | | --- | 0017 |
| JEDIUSER Call 85715.96 03/19/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/25/2026 | 03/19/2032 | 17 | 1,453,811 | 85715.958 | | 341,769 | | 450,947 | | 450,947 | 109,178 | | | | | --- | 0017 |
| JEDIUSER Call 85724.45 12/15/2026 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/17/2025 | 12/15/2026 | | 11,830 | 85724.450 | 1,115 | | | 2,248 | | 2,248 | 924 | | | | | --- | 0017 |
| JEDIUSER Call 85728.82 11/28/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/03/2025 | 11/28/2031 | 9 | 751,267 | 85728.820 | 173,921 | | | 230,438 | | 230,438 | 49,661 | | | | | --- | 0017 |

# 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) |
| JEDIUSER Call 85760.45 11/27/2026 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/03/2025 | 11/27/2026 | 1 | 55,504 | 85760.453 | 5,570 | | | 10,375 | | 10,375 | 4,324 | | | | | --- | 0017 |
| JEDIUSER Call 85778.35 12/15/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/17/2025 | 12/15/2031 | 11 | 976,355 | 85778.349 | 217,081 | | | 299,574 | | 299,574 | 64,223 | | | | | --- | 0017 |
| JEDIUSER Call 85892.18 12/05/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/10/2025 | 12/05/2031 | 21 | 1,829,581 | 85892.184 | 418,665 | | | 559,025 | | 559,025 | 120,311 | | | | | --- | 0017 |
| JEDIUSER Call 85939.39 12/04/2026 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/10/2025 | 12/04/2026 | 2 | 163,302 | 85939.393 | 16,476 | | | 30,303 | | 30,303 | 12,572 | | | | | --- | 0017 |
| JEDIUSER Call 86569.19 12/18/2026 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/26/2025 | 12/18/2026 | 1 | 70,476 | 86569.195 | 7,904 | | | 12,674 | | 12,674 | 5,236 | | | | | --- | 0017 |
| JEDIUSER Call 87918.89 03/16/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/18/2026 | 03/16/2027 | 3 | 245,048 | 87918.890 | | 24,237 | | 43,560 | | 43,560 | 19,324 | | | | | --- | 0017 |
| JEDIUSER Call 88006.97 12/19/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/26/2025 | 12/19/2031 | 15 | 1,353,151 | 88006.966 | 311,427 | | | 390,539 | | 390,539 | 85,253 | | | | | --- | 0017 |
| JEDIUSER Call 88089.48 03/16/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/18/2026 | 03/16/2032 | 21 | 1,807,975 | 88089.483 | | 406,263 | | 525,677 | | 525,677 | 119,414 | | | | | --- | 0017 |
| JEDIUSER Call 88273.35 04/09/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/15/2026 | 04/09/2032 | 17 | 1,457,419 | 88273.347 | | 350,126 | | 422,734 | | 422,734 | 72,607 | | | | | --- | 0017 |
| JEDIUSER Call 88543.01 01/16/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/21/2026 | 01/16/2032 | 11 | 938,290 | 88543.014 | | 232,507 | | 267,696 | | 267,696 | 35,189 | | | | | --- | 0017 |
| JEDIUSER Call 88626.23 01/02/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/07/2026 | 01/02/2032 | 8 | 722,357 | 88626.235 | | 162,716 | | 205,291 | | 205,291 | 42,575 | | | | | --- | 0017 |
| JEDIUSER Call 88795.09 12/26/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/31/2025 | 12/26/2031 | 17 | 1,483,580 | 88795.093 | 325,630 | | | 419,339 | | 419,339 | 92,232 | | | | | --- | 0017 |
| JEDIUSER Call 88959.18 12/24/2026 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/31/2025 | 12/24/2026 | | 5,604 | 88959.180 | 494 | | | 853 | | 853 | 358 | | | | | --- | 0017 |
| JEDIUSER Call 89291.61 01/09/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/14/2026 | 01/09/2032 | 10 | 910,658 | 89291.610 | | 200,674 | | 254,343 | | 254,343 | 53,669 | | | | | --- | 0017 |
| JEDIUSER Call 89521.81 01/11/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/14/2026 | 01/11/2027 | 2 | 194,253 | 89521.808 | 17,705 | | | 28,989 | | 28,989 | 11,284 | | | | | --- | 0017 |
| JEDIUSER Call 89586.3 04/20/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/22/2026 | 04/20/2032 | 22 | 1,983,593 | 89586.302 | | 472,004 | | 556,139 | | 556,139 | 84,134 | | | | | --- | 0017 |
| JEDIUSER Call 89672.56 04/16/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/22/2026 | 04/16/2027 | | 13,908 | 89672.560 | 1,476 | | | 2,274 | | 2,274 | 799 | | | | | --- | 0017 |
| JEDIUSER Call 89753.92 03/05/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/11/2026 | 03/05/2032 | 13 | 1,154,164 | 89753.918 | | 273,780 | | 320,441 | | 320,441 | 46,661 | | | | | --- | 0017 |
| JEDIUSER Call 90387.91 04/29/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/06/2026 | 04/29/2027 | | 31,437 | 90387.910 | | 3,474 | | 4,982 | | 4,982 | 1,508 | | | | | --- | 0017 |

# 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) |
| JEDIUSER Call 90443.65 02/13/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 02/18/2026 | 02/13/2032 | 18 | 1,667,473 | 90443.652 | | 395,522 | | 453,271 | | 453,271 | 57,749 | | | | | --- | 0017 |
| JEDIUSER Call 90449.35 01/21/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/28/2026 | 01/21/2032 | 6 | 570,401 | 90449.350 | | 137,698 | | 154,587 | | 154,587 | 16,890 | | | | | --- | 0017 |
| JEDIUSER Call 90508.7 04/27/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/29/2026 | 04/27/2032 | 15 | 1,395,925 | 90508.705 | | 318,297 | | 382,180 | | 382,180 | 63,883 | | | | | --- | 0017 |
| JEDIUSER Call 90624.55 04/27/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/29/2026 | 04/27/2027 | 1 | 51,121 | 90624.550 | | 5,097 | | 7,960 | | 7,960 | 2,864 | | | | | --- | 0017 |
| JEDIUSER Call 90629.51 02/23/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 02/25/2026 | 02/23/2032 | 7 | 658,994 | 90629.508 | | 163,784 | | 178,458 | | 178,458 | 14,674 | | | | | --- | 0017 |
| JEDIUSER Call 90792.35 01/21/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/28/2026 | 01/21/2027 | 1 | 86,298 | 90792.345 | | 9,675 | | 11,860 | | 11,860 | 2,185 | | | | | --- | 0017 |
| JEDIUSER Call 90805.06 05/03/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/06/2026 | 05/03/2032 | 24 | 2,196,565 | 90805.061 | | 510,482 | | 597,090 | | 597,090 | 86,608 | | | | | --- | 0017 |
| JEDIUSER Call 90945.23 03/05/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/11/2026 | 03/05/2027 | 3 | 301,665 | 90945.230 | | 29,994 | | 43,258 | | 43,258 | 13,264 | | | | | --- | 0017 |
| JEDIUSER Call 91300.64 02/24/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 02/25/2026 | 02/24/2027 | 2 | 183,998 | 91300.640 | | 20,371 | | 25,447 | | 25,447 | 5,076 | | | | | --- | 0017 |
| JEDIUSER Call 92154.37 02/06/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 02/11/2026 | 02/06/2032 | 25 | 2,286,064 | 92154.372 | | 538,818 | | 592,939 | | 592,939 | 54,121 | | | | | --- | 0017 |
| JEDIUSER Call 92172.13 05/07/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/13/2026 | 05/07/2032 | 10 | 939,759 | 92172.131 | | 215,341 | | 246,539 | | 246,539 | 31,198 | | | | | --- | 0017 |
| JEDIUSER Call 92246.32 03/01/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/04/2026 | 03/01/2032 | 5 | 463,768 | 92246.325 | | 109,159 | | 120,378 | | 120,378 | 11,219 | | | | | --- | 0017 |
| JEDIUSER Call 92379.08 05/19/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/20/2026 | 05/19/2032 | 13 | 1,241,621 | 92379.076 | | 277,519 | | 324,462 | | 324,462 | 46,943 | | | | | --- | 0017 |
| JEDIUSER Call 92392.88 05/12/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/13/2026 | 05/12/2027 | 2 | 225,004 | 92392.877 | | 23,868 | | 31,780 | | 31,780 | 7,912 | | | | | --- | 0017 |
| JEDIUSER Call 92546.77 02/26/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/04/2026 | 02/26/2027 | 1 | 52,067 | 92546.770 | | 5,364 | | 6,573 | | 6,573 | 1,209 | | | | | --- | 0017 |
| JEDIUSER Call 92645.92 02/02/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 02/04/2026 | 02/02/2032 | 21 | 1,937,439 | 92645.918 | | 429,807 | | 495,673 | | 495,673 | 65,866 | | | | | --- | 0017 |
| JEDIUSER Call 92822.26 06/08/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/10/2026 | 06/08/2027 | | 8,503 | 92822.260 | | 707 | | 1,210 | | 1,210 | 504 | | | | | --- | 0017 |
| JEDIUSER Call 92829.5 06/04/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/10/2026 | 06/04/2032 | 16 | 1,467,802 | 92829.504 | | 307,255 | | 379,864 | | 379,864 | 72,609 | | | | | --- | 0017 |
| JEDIUSER Call 93088.13 05/24/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/27/2026 | 05/24/2032 | 11 | 1,030,839 | 93088.129 | | 231,814 | | 264,612 | | 264,612 | 32,798 | | | | | --- | 0017 |

# 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) |
| JEDIUSER Call 93338.44 02/09/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 02/11/2026 | 02/09/2027 | | 26,527 | 93338.442 | | 2,557 | | 3,067 | | 3,067 | 509 | | | | | --- | 0017 |
| JEDIUSER Call 93657.55 05/28/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/03/2026 | 05/28/2032 | 19 | 1,768,920 | 93657.553 | | 398,195 | | 447,636 | | 447,636 | 49,442 | | | | | --- | 0017 |
| JEDIUSER Call 94137.1 06/17/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/24/2026 | 06/17/2027 | 1 | 47,586 | 94137.100 | | 5,026 | | 6,296 | | 6,296 | 1,270 | | | | | --- | 0017 |
| JEDIUSER Call 94385.38 06/14/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/17/2026 | 06/14/2027 | 5 | 450,001 | 94385.377 | | 45,610 | | 58,317 | | 58,317 | 12,707 | | | | | --- | 0017 |
| JEDIUSER Call 94782.09 06/15/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/17/2026 | 06/15/2032 | 13 | 1,245,124 | 94782.091 | | 280,752 | | 306,807 | | 306,807 | 26,055 | | | | | --- | 0017 |
| JEDIUSER Call 94909.71 06/17/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/24/2026 | 06/17/2032 | 23 | 2,143,261 | 94909.714 | | 488,498 | | 526,528 | | 526,528 | 38,030 | | | | | --- | 0017 |
| JEDIUSER Call 95994.51 06/29/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/01/2026 | 06/29/2027 | | 5,750 | 95994.510 | | 633 | | 685 | | 685 | 52 | | | | | --- | 0017 |
| JEDIUSER Call 96065.26 06/29/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/01/2026 | 06/29/2032 | 15 | 1,479,463 | 96065.257 | | 350,769 | | 353,459 | | 353,459 | 2,690 | | | | | --- | 0017 |
| JEDIUSER Call 96313.14 07/23/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/29/2026 | 07/23/2032 | 48 | 4,608,892 | 96313.138 | | 987,063 | | 1,098,024 | | 1,098,024 | 110,961 | | | | | --- | 0017 |
| JEDIUSER Call 96727.79 07/26/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/29/2026 | 07/26/2027 | 2 | 187,613 | 96727.795 | | 15,937 | | 22,024 | | 22,024 | 6,086 | | | | | --- | 0017 |
| JEDIUSER Call 97219.94 07/30/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/05/2026 | 07/30/2032 | 20 | 1,906,143 | 97219.939 | | 460,874 | | 444,326 | | 444,326 | (16,547) | | | | | --- | 0017 |
| JEDIUSER Call 97528.31 07/16/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/22/2026 | 07/16/2027 | | 39,996 | 97528.310 | | 4,307 | | 4,393 | | 4,393 | 86 | | | | | --- | 0017 |
| JEDIUSER Call 97574.4 07/16/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/22/2026 | 07/16/2032 | 8 | 819,557 | 97574.403 | | 191,368 | | 188,950 | | 188,950 | (2,418) | | | | | --- | 0017 |
| JEDIUSER Call 97791.99 07/02/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/01/2026 | 07/02/2032 | 9 | 927,078 | 97791.991 | | 209,891 | | 212,118 | | 212,118 | 2,227 | | | | | --- | 0017 |
| JEDIUSER Call 97792.53 07/09/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/15/2026 | 07/09/2027 | 1 | 102,203 | 97792.529 | | 10,613 | | 10,916 | | 10,916 | 302 | | | | | --- | 0017 |
| JEDIUSER Call 97999.46 07/12/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/15/2026 | 07/12/2032 | 9 | 865,923 | 97999.462 | | 198,877 | | 197,407 | | 197,407 | (1,471) | | | | | --- | 0017 |
| JEDIUSER Call 98116.18 07/06/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/01/2026 | 07/06/2027 | | 39,345 | 98116.180 | | 3,864 | | 4,090 | | 4,090 | 226 | | | | | --- | 0017 |
| JEDIUSER Call 98338.84 09/10/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/16/2026 | 09/10/2032 | 12 | 1,150,368 | 98338.840 | | 241,166 | | 262,482 | | 262,482 | 21,315 | | | | | --- | 0017 |
| JEDIUSER Call 98886.27 09/10/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/16/2026 | 09/10/2027 | 1 | 70,002 | 98886.271 | | 5,820 | | 7,559 | | 7,559 | 1,739 | | | | | --- | 0017 |

# 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) |
| JEDIUSER Call 99161.48 08/03/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/05/2026 | 08/03/2027 | 3 | 269,937 | 99161.478 | | 27,593 | | 27,170 | | 27,170 | (423) | | | | | --- | 0017 |
| JEDIUSER Call 99673.56 09/17/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/23/2026 | 09/17/2032 | 14 | 1,371,359 | 99673.562 | | 312,858 | | 303,207 | | 303,207 | (9,652) | | | | | --- | 0017 |
| JEDIUSER Call 99696.63 08/06/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/12/2026 | 08/06/2032 | 14 | 1,368,127 | 99696.630 | | 312,357 | | 300,264 | | 300,264 | (12,093) | | | | | --- | 0017 |
| JEDIUSER Call 99725.03 09/17/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/23/2026 | 09/17/2027 | 2 | 167,538 | 99725.030 | | 18,140 | | 17,290 | | 17,290 | (851) | | | | | --- | 0017 |
| JEDIUSER Call 99859.38 08/20/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/26/2026 | 08/20/2032 | 22 | 2,215,810 | 99859.378 | | 508,696 | | 485,480 | | 485,480 | (23,216) | | | | | --- | 0017 |
| JEDIUSER Call 99994.03 08/10/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/12/2026 | 08/10/2027 | | 21,679 | 99994.030 | | 2,144 | | 2,080 | | 2,080 | (64) | | | | | --- | 0017 |
| MXEA Call 3236.6 09/10/2027 | RILA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 09/15/2026 | 09/10/2027 | 951 | 3,077,100 | 3236.596 | | 191,551 | | 158,521 | | 158,521 | (33,031) | | | | | --- | 0019 |
| MXEA Call 3286.08 08/27/2027 | RILA Hedge | Exhibit 5 | Equity/Index | JP Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97 | 09/01/2026 | 08/27/2027 | 935 | 3,073,500 | 3286.078 | | 179,579 | | 127,106 | | 127,106 | (52,474) | | | | | --- | 0019 |
| MXEA Call 3305.95 08/13/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 08/18/2026 | 08/13/2027 | 3,091 | 10,220,000 | 3305.950 | | 643,256 | | 374,629 | | 374,629 | (268,627) | | | | | --- | 0019 |
| MXEA Call 3331.6 08/20/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 08/25/2026 | 08/20/2027 | 921 | 3,069,000 | 3331.604 | | 186,233 | | 103,372 | | 103,372 | (82,861) | | | | | --- | 0019 |
| Rainbow Option Call 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 01/15/2026 | 01/14/2027 | 236,000 | 23,600,000 | 100.000 | | 1,239,000 | | 1,870,241 | | 1,870,241 | 631,241 | | | | | --- | 0008 |
| Rainbow Option Call 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 02/19/2026 | 02/18/2027 | 161,000 | 16,100,000 | 100.000 | | 853,300 | | 1,357,336 | | 1,357,336 | 504,036 | | | | | --- | 0008 |
| Rainbow Option Call 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 03/19/2026 | 03/18/2027 | 186,000 | 18,600,000 | 100.000 | | 1,086,240 | | 2,540,123 | | 2,540,123 | 1,453,883 | | | | | --- | 0008 |
| Rainbow Option Call 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 04/16/2026 | 04/15/2027 | 223,000 | 22,300,000 | 100.000 | | 1,237,650 | | 2,063,241 | | 2,063,241 | 825,591 | | | | | --- | 0008 |
| Rainbow Option Call 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 05/21/2026 | 05/20/2027 | 20,000 | 2,000,000 | 100.000 | | 112,600 | | 154,817 | | 154,817 | 42,217 | | | | | --- | 0008 |
| Rainbow Option Call 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 05/14/2026 | 05/20/2027 | 191,000 | 19,100,000 | 100.000 | | 1,081,060 | | 1,478,499 | | 1,478,499 | 397,439 | | | | | --- | 0008 |
| Rainbow Option Call 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 06/18/2026 | 06/17/2027 | 180,000 | 18,000,000 | 100.000 | | 1,027,800 | | 1,191,114 | | 1,191,114 | 163,314 | | | | | --- | 0008 |
| Rainbow Option Call 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/24/2026 | 06/17/2027 | 49,000 | 5,292,000 | 108.000 | | 46,060 | | 116,034 | | 116,034 | 69,974 | | | | | --- | 0008 |
| Rainbow Option Call 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 07/16/2026 | 07/15/2027 | 197,000 | 19,700,000 | 100.000 | | 1,087,440 | | 1,203,458 | | 1,203,458 | 116,018 | | | | | --- | 0008 |
| Rainbow Option Call 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 08/20/2026 | 08/19/2027 | 319,000 | 31,900,000 | 100.000 | | 1,754,500 | | 1,947,520 | | 1,947,520 | 193,020 | | | | | --- | 0008 |
| Rainbow Option Call 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/27/2026 | 08/19/2027 | 35,000 | 3,780,000 | 108.000 | | 36,400 | | 80,526 | | 80,526 | 44,126 | | | | | --- | 0008 |
| Rainbow Option Call 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 09/17/2026 | 09/16/2027 | 266,000 | 26,600,000 | 100.000 | | 1,486,940 | | 2,018,575 | | 2,018,575 | 531,635 | | | | | --- | 0008 |
| Rainbow Option Call 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | JP Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97 | 09/24/2026 | 09/16/2027 | 60,000 | 6,480,000 | 108.000 | | 52,800 | | 196,479 | | 196,479 | 143,679 | | | | | --- | 0008 |
| Rainbow Option Call 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 10/16/2025 | 10/15/2026 | 157,000 | 15,700,000 | 100.000 | 872,920 | | | 1,685,105 | | 1,685,105 | (659,328) | | | | | --- | 0008 |
| Rainbow Option Call 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 11/20/2025 | 11/19/2026 | 223,000 | 22,300,000 | 100.000 | 1,821,910 | | | 2,863,432 | | 2,863,432 | (973,664) | | | | | --- | 0008 |
| Rainbow Option Call 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/18/2025 | 12/17/2026 | 142,000 | 14,200,000 | 100.000 | 766,800 | | | 1,472,088 | | 1,472,088 | (820,905) | | | | | --- | 0008 |

# 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 197.84 09/24/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 09/30/2026 | 09/24/2027 | 6,036 | 1,194,136 | 197.841 | | 26,080 | | 25,264 | | 25,264 | (816) | | | | | --- | 0014 |
| SGIXECP Call 200.34 09/10/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 09/16/2026 | 09/10/2027 | 3,100 | 621,091 | 200.341 | | 12,718 | | 9,958 | | 9,958 | (2,760) | | | | | --- | 0014 |
| SGIXECP Call 202.29 03/23/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/01/2026 | 03/23/2027 | 3,453 | 698,481 | 202.290 | | 18,605 | | 4,953 | | 4,953 | (13,652) | | | | | --- | 0014 |
| SGIXECP Call 202.74 06/07/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 06/10/2026 | 06/07/2027 | 4,183 | 848,148 | 202.738 | | 18,662 | | 8,008 | | 8,008 | (10,654) | | | | | --- | 0014 |
| SGIXECP Call 202.79 07/27/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 07/29/2026 | 07/27/2027 | 11,765 | 2,385,875 | 202.787 | | 53,912 | | 26,432 | | 26,432 | (27,479) | | | | | --- | 0014 |
| SGIXECP Call 203.09 06/17/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 06/24/2026 | 06/17/2027 | 3,309 | 672,078 | 203.087 | | 18,117 | | 6,304 | | 6,304 | (11,813) | | | | | --- | 0014 |
| SGIXECP Call 203.14 07/16/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 07/22/2026 | 07/16/2027 | 2,930 | 595,114 | 203.140 | | 14,200 | | 6,127 | | 6,127 | (8,073) | | | | | --- | 0014 |
| SGIXECP Call 203.44 07/30/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 08/05/2026 | 07/30/2027 | 12,171 | 2,476,047 | 203.437 | | 72,216 | | 25,844 | | 25,844 | (46,372) | | | | | --- | 0014 |
| SGIXECP Call 203.86 05/26/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 05/27/2026 | 05/26/2027 | 4,588 | 935,339 | 203.860 | | 22,707 | | 7,308 | | 7,308 | (15,400) | | | | | --- | 0014 |
| SGIXECP Call 203.91 04/07/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/15/2026 | 04/07/2027 | 2,475 | 504,651 | 203.912 | | 15,007 | | 3,067 | | 3,067 | (11,939) | | | | | --- | 0014 |
| SGIXECP Call 204.35 07/02/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 07/08/2026 | 07/02/2027 | 2,953 | 603,427 | 204.355 | | 12,403 | | 5,934 | | 5,934 | (6,469) | | | | | --- | 0014 |
| SGIXECP Call 204.61 08/26/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 09/02/2026 | 08/26/2027 | 2,807 | 574,414 | 204.614 | | 11,239 | | 5,694 | | 5,694 | (5,544) | | | | | --- | 0014 |
| SGIXECP Call 204.79 05/10/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 05/20/2026 | 05/10/2027 | 2,484 | 508,664 | 204.786 | | 10,332 | | 3,258 | | 3,258 | (7,075) | | | | | --- | 0014 |
| SGIXECP Call 205.37 08/06/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 08/12/2026 | 08/06/2027 | 3,063 | 629,058 | 205.371 | | 15,890 | | 5,436 | | 5,436 | (10,454) | | | | | --- | 0014 |
| SGIXECP Call 205.42 08/13/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 08/19/2026 | 08/13/2027 | 3,435 | 705,579 | 205.420 | | 16,057 | | 6,200 | | 6,200 | (9,858) | | | | | --- | 0014 |
| SGIXECP Call 205.55 04/29/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 05/06/2026 | 04/29/2027 | 6,504 | 1,336,808 | 205.551 | | 32,849 | | 7,340 | | 7,340 | (25,510) | | | | | --- | 0014 |
| SGIXECP Call 207.22 01/21/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 01/28/2026 | 01/21/2027 | 2,742 | 568,160 | 207.221 | | 13,495 | | 1,044 | | 1,044 | (12,451) | | | | | --- | 0014 |
| SGIXECP Call 208.11 12/31/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 01/07/2026 | 12/31/2026 | 5,954 | 1,238,997 | 208.106 | | 32,473 | | 1,496 | | 1,496 | (30,976) | | | | | --- | 0014 |
| SGIXECP Call 208.16 03/05/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/11/2026 | 03/05/2027 | 3,027 | 630,158 | 208.161 | | 12,071 | | 1,647 | | 1,647 | (10,424) | | | | | --- | 0014 |
| SGIXECP Call 208.31 02/12/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 02/18/2026 | 02/12/2027 | 6,051 | 1,260,567 | 208.314 | | 32,293 | | 2,629 | | 2,629 | (29,664) | | | | | --- | 0014 |
| SGIXECP Call 208.74 11/16/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/19/2025 | 11/16/2026 | 3,877 | 809,194 | 208.737 | 20,082 | | | 379 | | 379 | (17,954) | | | | | --- | 0014 |
| SGIXECP Call 208.74 12/14/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 12/17/2025 | 12/14/2026 | 3,666 | 765,272 | 208.743 | 17,431 | | | 646 | | 646 | (15,910) | | | | | --- | 0014 |
| SGIXECP Call 208.74 12/14/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 12/17/2025 | 12/14/2026 | 62 | 12,900 | 208.743 | 294 | | | 11 | | 11 | (268) | | | | | --- | 0014 |
| SGIXECP Call 208.86 12/23/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 12/31/2025 | 12/23/2026 | 4,471 | 933,741 | 208.861 | 21,315 | | | 916 | | 916 | (19,791) | | | | | --- | 0014 |
| SGIXECP Call 209.17 12/07/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 12/10/2025 | 12/07/2026 | 2,916 | 609,986 | 209.174 | 15,217 | | | 440 | | 440 | (13,922) | | | | | --- | 0014 |
| SGIXECP Call 209.18 10/09/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/15/2025 | 10/09/2026 | 3,459 | 723,548 | 209.183 | 19,152 | | | 63 | | 63 | (16,570) | | | | | --- | 0014 |
| SGIXECP Call 209.62 10/06/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 10/08/2025 | 10/06/2026 | 7,279 | 1,525,793 | 209.618 | 39,076 | | | 88 | | 88 | (33,340) | | | | | --- | 0014 |
| SGIXECP Call 209.66 11/06/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/12/2025 | 11/06/2026 | 7,659 | 1,605,706 | 209.661 | 42,495 | | | 574 | | 574 | (37,990) | | | | | --- | 0014 |
| SGIXECP Call 210.0 11/02/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 11/05/2025 | 11/02/2026 | 3,917 | 822,621 | 210.003 | 18,818 | | | 260 | | 260 | (16,417) | | | | | --- | 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 210.21 11/25/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale | 02RNE8IBXP4ROTD8PU41 | 12/03/2025 | 11/25/2026 | 5,943 | 1,249,300 | 210.214 | 31,205 | | 689 | | 689 | (28,425) | | | | | --- | 0014 |
| SGIXECP Call 210.99 10/23/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale | 02RNE8IBXP4ROTD8PU41 | 10/29/2025 | 10/23/2026 | 2,831 | 597,219 | 210.994 | 13,709 | | 132 | | 132 | (11,869) | | | | | --- | 0014 |
| 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 | | 36,089 | | 36,089 | (43,139) | | | | | --- | 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 | | 22,155 | | 22,155 | (25,725) | | | | | --- | 0002 |
| SP5LVI Call 11484.66 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc | 4PQUHN3JPFGFNF3BB653 | 11/25/2025 | 11/19/2026 | 113 | 1,300,000 | 11484.660 | 101,722 | | 18,151 | | 18,151 | (67,071) | | | | | --- | 0002 |
| SP5LVI Call 11484.66 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada | ES7IP3U3RHIGC71XBU11 | 11/20/2025 | 11/19/2026 | 662 | 7,600,000 | 11484.660 | 595,840 | | 106,112 | | 106,112 | (392,106) | | | | | --- | 0002 |
| SP5LVI Call 11501.92 12/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada | ES7IP3U3RHIGC71XBU11 | 12/23/2025 | 12/16/2027 | 43 | 500,000 | 11501.920 | 54,574 | | 41,984 | | 41,984 | (10,635) | | | | | --- | 0002 |
| SP5LVI Call 11501.92 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc | 4PQUHN3JPFGFNF3BB653 | 12/18/2025 | 12/17/2026 | 791 | 9,100,001 | 11501.920 | 602,420 | | 190,923 | | 190,923 | (428,360) | | | | | --- | 0002 |
| SP5LVI Call 11563.13 10/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas | ROMUWSFPU8MPRO8K5P83 | 10/16/2025 | 10/14/2027 | 605 | 7,000,000 | 11563.130 | 801,500 | | 508,304 | | 508,304 | (164,441) | | | | | --- | 0002 |
| SP5LVI Call 11563.13 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas | ROMUWSFPU8MPRO8K5P83 | 10/22/2025 | 10/15/2026 | 78 | 900,000 | 11563.130 | 76,450 | | 1,326 | | 1,326 | (49,668) | | | | | --- | 0002 |
| SP5LVI Call 11601.96 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada | ES7IP3U3RHIGC71XBU11 | 09/25/2025 | 09/16/2027 | 147 | 1,700,000 | 11601.960 | 186,417 | | 113,583 | | 113,583 | (41,439) | | | | | --- | 0002 |
| SP5LVI Call 11669.19 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas | ROMUWSFPU8MPRO8K5P83 | 07/25/2025 | 07/15/2027 | 43 | 500,000 | 11669.190 | 61,059 | | 27,749 | | 27,749 | (13,103) | | | | | --- | 0002 |
| SP5LVI Call 11680.83 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. | KB1H1DSPRFMYMCUFXT09 | 10/16/2025 | 10/15/2026 | 692 | 8,000,000 | 11563.130 | 606,400 | | 11,789 | | 11,789 | (441,492) | | | | | --- | 0002 |
| SP5LVI Call 11709.58 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC | 1IE8VN3OJCEQV1H4R804 | 05/14/2026 | 05/20/2027 | 760 | 8,900,000 | 11709.580 | 668,390 | | 407,190 | | 407,190 | (261,200) | | | | | --- | 0002 |
| SP5LVI Call 11709.58 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC | 1IE8VN3OJCEQV1H4R804 | 05/21/2026 | 05/20/2027 | 102 | 1,200,000 | 11709.580 | 93,212 | | 54,902 | | 54,902 | (38,310) | | | | | --- | 0002 |
| SP5LVI Call 11714.08 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC | 1IE8VN3OJCEQV1H4R804 | 09/17/2026 | 09/16/2027 | 657 | 7,700,000 | 11714.080 | 568,260 | | 466,842 | | 466,842 | (101,418) | | | | | --- | 0002 |
| SP5LVI Call 11720.83 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc | 4PQUHN3JPFGFNF3BB653 | 06/18/2026 | 06/17/2027 | 896 | 10,500,000 | 11720.830 | 782,250 | | 514,034 | | 514,034 | (268,216) | | | | | --- | 0002 |
| SP5LVI Call 11720.83 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc | 4PQUHN3JPFGFNF3BB653 | 06/24/2026 | 06/17/2027 | 85 | 1,000,000 | 11720.830 | 88,872 | | 48,956 | | 48,956 | (39,916) | | | | | --- | 0002 |
| SP5LVI Call 11725.73 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. | B4TYDEB6GKMZO031MB27 | 01/22/2026 | 01/14/2027 | 179 | 2,100,000 | 11725.730 | 146,994 | | 38,691 | | 38,691 | (108,303) | | | | | --- | 0002 |
| SP5LVI Call 11725.73 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc | 4PQUHN3JPFGFNF3BB653 | 01/15/2026 | 01/14/2027 | 904 | 10,600,000 | 11725.730 | 720,800 | | 195,298 | | 195,298 | (525,502) | | | | | --- | 0002 |
| SP5LVI Call 11725.73 01/20/2028 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc | 4PQUHN3JPFGFNF3BB653 | 01/15/2026 | 01/20/2028 | 119 | 1,400,001 | 11725.730 | 146,300 | | 105,695 | | 105,695 | (40,605) | | | | | --- | 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 | | 237 | | 237 | (23,594) | | | | | --- | 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 | | 522 | | 522 | (51,908) | | | | | --- | 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 | | 13,367 | | 13,367 | (18,045) | | | | | --- | 0002 |
| SP5LVI Call 11775.0 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. | B4TYDEB6GKMZO031MB27 | 03/19/2026 | 03/18/2027 | 1,011 | 11,900,000 | 11775.000 | 1,007,930 | | 378,796 | | 378,796 | (629,134) | | | | | --- | 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 11775.0 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/25/2026 | 03/18/2027 | 85 | 1,000,000 | 11775.000 | | 76,234 | | 31,832 | | 31,832 | (44,402) | | | | | --- | 0002 |
| SP5LVI Call 11814.84 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 08/14/2025 | 08/19/2027 | 51 | 600,000 | 11814.840 | 64,200 | | | 31,195 | | 31,195 | (15,063) | | | | | --- | 0002 |
| SP5LVI Call 11918.01 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 04/23/2026 | 04/15/2027 | 59 | 700,000 | 11918.010 | | 46,765 | | 21,356 | | 21,356 | (25,409) | | | | | --- | 0002 |
| SP5LVI Call 11918.01 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/16/2026 | 04/15/2027 | 713 | 8,500,000 | 11918.010 | | 631,550 | | 259,317 | | 259,317 | (372,233) | | | | | --- | 0002 |
| SP5LVI Call 11918.01 04/20/2028 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/16/2026 | 04/20/2028 | 55 | 650,000 | 11918.010 | | 73,125 | | 49,345 | | 49,345 | (23,780) | | | | | --- | 0002 |
| SP5LVI Call 12135.86 08/17/2028 | FIUL Hedge | Exhibit 5 | Equity/Index | JP Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97 | 08/20/2026 | 08/17/2028 | 41 | 500,000 | 12135.860 | | 60,000 | | 39,298 | | 39,298 | (20,702) | | | | | --- | 0002 |
| SP5LVI Call 12135.86 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 08/20/2026 | 08/19/2027 | 593 | 7,199,999 | 12135.860 | | 535,680 | | 262,063 | | 262,063 | (273,617) | | | | | --- | 0002 |
| SP5LVI Call 12154.99 02/17/2028 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3QJCEQV1H4R804 | 02/19/2026 | 02/17/2028 | 49 | 599,999 | 12154.990 | | 63,840 | | 33,867 | | 33,867 | (29,973) | | | | | --- | 0002 |
| SP5LVI Call 12154.99 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3QJCEQV1H4R804 | 02/19/2026 | 02/18/2027 | 675 | 8,200,001 | 12154.990 | | 574,000 | | 92,480 | | 92,480 | (481,520) | | | | | --- | 0002 |
| SP5LVI Call 12154.99 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3QJCEQV1H4R804 | 02/25/2026 | 02/18/2027 | 156 | 1,900,000 | 12154.990 | | 143,482 | | 21,428 | | 21,428 | (122,054) | | | | | --- | 0002 |
| SP5LVI Call 12349.7 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 07/16/2026 | 07/15/2027 | 551 | 6,800,000 | 12349.700 | | 512,040 | | 160,007 | | 160,007 | (352,033) | | | | | --- | 0002 |
| SP5LVI Call 12349.7 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3QJCEQV1H4R804 | 07/22/2026 | 07/15/2027 | 49 | 600,000 | 12349.700 | | 41,371 | | 14,118 | | 14,118 | (27,253) | | | | | --- | 0002 |
| SP5LVI Call 12349.7 07/20/2028 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 07/16/2026 | 07/20/2028 | 40 | 500,000 | 12349.700 | | 60,650 | | 32,417 | | 32,417 | (28,233) | | | | | --- | 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 | | | 726,860 | | 726,860 | 255,573 | | | | | --- | 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 | | | 310,931 | | 310,931 | 111,740 | | | | | --- | 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 | | | 197,363 | | 197,363 | 67,659 | | | | | --- | 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 | | | 440,272 | | 440,272 | 150,933 | | | | | --- | 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 | | | 270,025 | | 270,025 | 102,904 | | | | | --- | 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 | | | 440,313 | | 440,313 | 163,518 | | | | | --- | 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 | | | 296,949 | | 296,949 | 109,152 | | | | | --- | 0007 |
| SPPRISME Call 5684.36 07/20/2028 | FIUL Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 07/17/2025 | 07/20/2028 | 1,953 | 11,100,000 | 5684.360 | 471,750 | | | 707,816 | | 707,816 | 195,875 | | | | | --- | 0007 |
| SPPRISME Call 5684.36 07/20/2028 | FIUL Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 07/25/2025 | 07/20/2028 | 176 | 1,000,000 | 5684.360 | 46,306 | | | 63,767 | | 63,767 | 17,646 | | | | | --- | 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 | | | 80,266 | | 80,266 | 27,589 | | | | | --- | 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 | | | 272,905 | | 272,905 | 93,804 | | | | | --- | 0007 |

# 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) |
| 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 | | | 297,265 | | 297,265 | 106,742 | | | | | --- | 0007 |
| SPPRISME Call 5715.0 08/17/2028 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPR08K5P83 | 08/14/2025 | 08/17/2028 | 1,347 | 7,700,000 | 5715.000 | 314,930 | | | 464,319 | | 464,319 | 127,941 | | | | | --- | 0007 |
| SPPRISME Call 5715.0 08/17/2028 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/21/2025 | 08/17/2028 | 385 | 2,200,000 | 5715.000 | 86,268 | | | 132,662 | | 132,662 | 36,554 | | | | | --- | 0007 |
| SPPRISME Call 5719.82 11/16/2028 | FIUL Hedge | Exhibit 5 | Equity/Index | UBS Financial Services BFM8T61CT2L1QCEMIK50 | 11/20/2025 | 11/16/2028 | 1,364 | 7,800,000 | 5719.820 | 321,360 | | | 475,800 | | 475,800 | 126,632 | | | | | --- | 0007 |
| SPPRISME Call 5719.82 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | UBS Financial Services BFM8T61CT2L1QCEMIK50 | 11/20/2025 | 11/19/2026 | 31,330 | 179,200,000 | 5719.820 | 4,318,720 | | | 8,429,333 | | 8,429,333 | 3,400,036 | | | | | --- | 0007 |
| SPPRISME Call 5734.97 04/20/2028 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LRO0WP2IHZNBB6K528 | 04/23/2025 | 04/20/2028 | 541 | 3,100,000 | 5734.970 | 127,631 | | | 173,414 | | 173,414 | 50,404 | | | | | --- | 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 | | | 363,609 | | 363,609 | 105,687 | | | | | --- | 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 | | | 439,926 | | 439,926 | 126,754 | | | | | --- | 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 | | | 65,174 | | 65,174 | 18,778 | | | | | --- | 0007 |
| SPPRISME Call 5769.68 12/14/2028 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 12/23/2025 | 12/14/2028 | 312 | 1,800,000 | 5769.680 | 73,902 | | | 100,159 | | 100,159 | 26,677 | | | | | --- | 0007 |
| SPPRISME Call 5769.68 12/14/2028 | FIUL Hedge | Exhibit 5 | Equity/Index | UBS Financial Services BFM8T61CT2L1QCEMIK50 | 12/18/2025 | 12/14/2028 | 988 | 5,700,000 | 5769.680 | 235,410 | | | 317,170 | | 317,170 | 84,477 | | | | | --- | 0007 |
| SPPRISME Call 5769.68 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | UBS Financial Services BFM8T61CT2L1QCEMIK50 | 12/18/2025 | 12/17/2026 | 37,472 | 216,200,000 | 5769.680 | 5,232,040 | | | 8,464,478 | | 8,464,478 | 3,197,178 | | | | | --- | 0007 |
| SPPRISME Call 5773.83 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | UBS Financial Services BFM8T61CT2L1QCEMIK50 | 10/16/2025 | 10/15/2026 | 62,091 | 358,500,000 | 5773.830 | 8,747,400 | | | 13,307,937 | | 13,307,937 | 5,497,349 | | | | | --- | 0007 |
| SPPRISME Call 5773.83 10/19/2028 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPR08K5P83 | 10/16/2025 | 10/19/2028 | 1,680 | 9,700,000 | 5773.830 | 406,430 | | | 527,003 | | 527,003 | 143,404 | | | | | --- | 0007 |
| SPPRISME Call 5774.88 09/14/2028 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/25/2025 | 09/14/2028 | 208 | 1,200,000 | 5774.880 | 44,834 | | | 64,392 | | 64,392 | 17,761 | | | | | --- | 0007 |
| SPPRISME Call 5774.88 09/14/2028 | FIUL Hedge | Exhibit 5 | Equity/Index | UBS Financial Services BFM8T61CT2L1QCEMIK50 | 09/18/2025 | 09/14/2028 | 1,126 | 6,500,000 | 5774.880 | 269,750 | | | 348,790 | | 348,790 | 96,204 | | | | | --- | 0007 |
| SPPRISME Call 5781.05 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LRO0WP2IHZNBB6K528 | 01/15/2026 | 01/14/2027 | 34,734 | 200,800,000 | 5781.050 | 4,852,934 | | | 7,690,734 | | 7,690,734 | 2,837,800 | | | | | --- | 0007 |
| SPPRISME Call 5781.05 01/18/2029 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LRO0WP2IHZNBB6K528 | 01/15/2026 | 01/18/2029 | 1,090 | 6,300,000 | 5781.050 | 259,484 | | | 345,890 | | 345,890 | 86,406 | | | | | --- | 0007 |
| SPPRISME Call 5781.05 01/18/2029 | FIUL Hedge | Exhibit 5 | Equity/Index | UBS Financial Services BFM8T61CT2L1QCEMIK50 | 01/22/2026 | 01/18/2029 | 242 | 1,400,000 | 5781.050 | 53,361 | | | 76,865 | | 76,865 | 23,503 | | | | | --- | 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 | | | 171,460 | | 171,460 | 57,513 | | | | | --- | 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 | | | 64,298 | | 64,298 | 21,567 | | | | | --- | 0007 |
| SPPRISME Call 5784.7 06/14/2029 | FIUL Hedge | Exhibit 5 | Equity/Index | UBS Financial Services BFM8T61CT2L1QCEMIK50 | 06/24/2026 | 06/14/2029 | 432 | 2,500,000 | 5784.700 | 83,258 | | | 141,277 | | 141,277 | 58,020 | | | | | --- | 0007 |
| SPPRISME Call 5784.7 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | UBS Financial Services BFM8T61CT2L1QCEMIK50 | 06/18/2026 | 06/17/2027 | 1,037 | 6,000,000 | 5784.700 | 236,400 | | | 339,066 | | 339,066 | 102,666 | | | | | --- | 0007 |
| SPPRISME Call 5784.7 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | UBS Financial Services BFM8T61CT2L1QCEMIK50 | 06/18/2026 | 06/17/2027 | 32,482 | 187,900,000 | 5784.700 | 4,321,700 | | | 8,036,792 | | 8,036,792 | 3,715,092 | | | | | --- | 0007 |

# 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) |
| 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 | | | 232,864 | | 232,864 | 70,820 | | | | | --- | 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 | | | 223,549 | | 223,549 | 67,987 | | | | | --- | 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 | | | 220,534 | | 220,534 | 68,051 | | | | | --- | 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 | | | 261,040 | | 261,040 | 80,551 | | | | | --- | 0007 |
| SPPRISME Call 5807.13 02/15/2029 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 02/26/2026 | 02/15/2029 | 241 | 1,400,000 | 5807.130 | 58,559 | | | 73,541 | | 73,541 | 14,982 | | | | | --- | 0007 |
| SPPRISME Call 5807.13 02/15/2029 | FIUL Hedge | Exhibit 5 | Equity/Index | UBS Financial Services BFM8T61CT2L1QCEMIK50 | 02/19/2026 | 02/15/2029 | 964 | 5,600,000 | 5807.130 | 229,040 | | | 294,164 | | 294,164 | 65,124 | | | | | --- | 0007 |
| SPPRISME Call 5807.13 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | UBS Financial Services BFM8T61CT2L1QCEMIK50 | 02/19/2026 | 02/18/2027 | 35,026 | 203,400,000 | 5807.130 | 4,861,260 | | | 7,282,196 | | 7,282,196 | 2,420,936 | | | | | --- | 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 | | | 198,186 | | 198,186 | 65,247 | | | | | --- | 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 | | | 68,758 | | 68,758 | 22,637 | | | | | --- | 0007 |
| SPPRISME Call 5819.18 03/15/2029 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/26/2026 | 03/15/2029 | 344 | 2,000,000 | 5819.180 | 70,304 | | | 103,384 | | 103,384 | 33,080 | | | | | --- | 0007 |
| SPPRISME Call 5819.18 03/15/2029 | FIUL Hedge | Exhibit 5 | Equity/Index | UBS Financial Services BFM8T61CT2L1QCEMIK50 | 03/19/2026 | 03/15/2029 | 1,083 | 6,300,000 | 5819.180 | 255,150 | | | 325,660 | | 325,660 | 70,510 | | | | | --- | 0007 |
| SPPRISME Call 5819.18 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | UBS Financial Services BFM8T61CT2L1QCEMIK50 | 03/19/2026 | 03/18/2027 | 43,786 | 254,800,000 | 5819.180 | 6,064,240 | | | 8,978,012 | | 8,978,012 | 2,913,772 | | | | | --- | 0007 |
| SPPRISME Call 5826.52 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/16/2026 | 07/15/2027 | 31,614 | 184,200,000 | 5826.520 | 4,218,180 | | | 7,062,353 | | 7,062,353 | 2,844,173 | | | | | --- | 0007 |
| SPPRISME Call 5826.52 07/19/2029 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/16/2026 | 07/19/2029 | 1,648 | 9,600,000 | 5826.520 | 363,840 | | | 505,842 | | 505,842 | 142,002 | | | | | --- | 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 | | | 316,250 | | 316,250 | 91,027 | | | | | --- | 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 | | | 68,750 | | 68,750 | 19,788 | | | | | --- | 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 | | | 106,637 | | 106,637 | 33,233 | | | | | --- | 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 | | | 254,289 | | 254,289 | 79,247 | | | | | --- | 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 | | | 219,380 | | 219,380 | 69,127 | | | | | --- | 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 | | | 80,824 | | 80,824 | 25,468 | | | | | --- | 0007 |
| SPPRISME Call 5854.5 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 04/16/2026 | 04/15/2027 | 44,342 | 259,600,000 | 5854.500 | 6,126,560 | | | 8,272,394 | | 8,272,394 | 2,145,834 | | | | | --- | 0007 |
| SPPRISME Call 5854.5 04/19/2029 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 04/16/2026 | 04/19/2029 | 1,554 | 9,100,000 | 5854.500 | 369,378 | | | 443,051 | | 443,051 | 73,673 | | | | | --- | 0007 |
| SPPRISME Call 5854.5 04/19/2029 | FIUL Hedge | Exhibit 5 | Equity/Index | UBS Financial Services BFM8T61CT2L1QCEMIK50 | 04/23/2026 | 04/19/2029 | 222 | 1,300,000 | 5854.500 | 52,854 | | | 63,293 | | 63,293 | 10,439 | | | | | --- | 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 | | | 210,575 | | 210,575 | 63,331 | | | | | --- | 0007 |

# 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) |
| 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 | | | 50,694 | | 50,694 | 15,246 | | | | | --- | 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 | | | 94,206 | | 94,206 | 29,869 | | | | | --- | 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 | | | 217,647 | | 217,647 | 69,008 | | | | | --- | 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 | | | 187,563 | | 187,563 | 55,683 | | | | | --- | 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 | | | 41,681 | | 41,681 | 12,374 | | | | | --- | 0007 |
| SPPRISME Call 5946.08 08/16/2029 | FIUL Hedge | Exhibit 5 | Equity/Index | JP Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97 | 08/27/2026 | 08/16/2029 | 286 | 1,700,000 | 5946.080 | 66,311 | | | 71,680 | | 71,680 | 5,369 | | | | | --- | 0007 |
| SPPRISME Call 5946.08 08/16/2029 | FIUL Hedge | Exhibit 5 | Equity/Index | UBS Financial Services BFM8T61CT2L1QCEMIK50 | 08/20/2026 | 08/16/2029 | 1,446 | 8,600,000 | 5946.080 | 324,478 | | | 362,617 | | 362,617 | 38,139 | | | | | --- | 0007 |
| SPPRISME Call 5946.08 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | UBS Financial Services BFM8T61CT2L1QCEMIK50 | 08/20/2026 | 08/19/2027 | 31,247 | 185,800,000 | 5946.080 | 4,245,530 | | | 4,975,901 | | 4,975,901 | 730,371 | | | | | --- | 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 | | | 149,642 | | 149,642 | 45,679 | | | | | --- | 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 | | | 69,477 | | 69,477 | 21,208 | | | | | --- | 0007 |
| SPPRISME Call 5961.91 05/17/2029 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/14/2026 | 05/17/2029 | 2,097 | 12,500,000 | 5961.910 | 491,250 | | | 493,625 | | 493,625 | 2,375 | | | | | --- | 0007 |
| SPPRISME Call 5961.91 05/17/2029 | FIUL Hedge | Exhibit 5 | Equity/Index | UBS Financial Services BFM8T61CT2L1QCEMIK50 | 05/21/2026 | 05/17/2029 | 369 | 2,200,000 | 5961.910 | 74,570 | | | 86,878 | | 86,878 | 12,308 | | | | | --- | 0007 |
| SPPRISME Call 5961.91 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/14/2026 | 05/20/2027 | 33,462 | 199,500,000 | 5961.910 | 4,688,250 | | | 4,391,935 | | 4,391,935 | (296,315) | | | | | --- | 0007 |
| SPPRISME Call 6036.25 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | UBS Financial Services BFM8T61CT2L1QCEMIK50 | 09/17/2026 | 09/16/2027 | 32,338 | 195,200,000 | 6036.250 | 4,454,464 | | | 3,947,272 | | 3,947,272 | (507,192) | | | | | --- | 0007 |
| SPPRISME Call 6036.25 09/20/2029 | FIUL Hedge | Exhibit 5 | Equity/Index | JP Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97 | 09/24/2026 | 09/20/2029 | 249 | 1,500,000 | 6036.250 | 56,195 | | | 53,429 | | 53,429 | (2,766) | | | | | --- | 0007 |
| SPPRISME Call 6036.25 09/20/2029 | FIUL Hedge | Exhibit 5 | Equity/Index | UBS Financial Services BFM8T61CT2L1QCEMIK50 | 09/17/2026 | 09/20/2029 | 1,176 | 7,100,000 | 6036.250 | 265,540 | | | 252,898 | | 252,898 | (12,642) | | | | | --- | 0007 |
| SPX Call 6447.97 03/30/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4ROTD8PU41 | 04/02/2026 | 03/30/2027 | 1,933 | 12,464,589 | 6447.973 | 1,391,833 | | | 2,657,206 | | 2,657,206 | 1,265,372 | | | | | --- | 0001 |
| SPX Call 6447.97 03/30/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4ROTD8PU41 | 04/02/2026 | 03/30/2027 | 365 | 2,350,954 | 6447.973 | 262,515 | | | 501,177 | | 501,177 | 238,663 | | | | | --- | 0001 |
| SPX Call 6525.23 03/23/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 03/27/2026 | 03/23/2027 | 2,304 | 15,036,138 | 6525.231 | 1,366,296 | | | 2,992,078 | | 2,992,078 | 1,625,781 | | | | | --- | 0001 |
| SPX Call 6525.23 03/23/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 03/27/2026 | 03/23/2027 | 444 | 2,896,844 | 6525.231 | 263,229 | | | 576,450 | | 576,450 | 313,221 | | | | | --- | 0001 |
| SPX Call 6538.76 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 11/20/2025 | 11/19/2026 | 2,400 | 15,693,024 | 6538.760 | 1,483,044 | | | 2,751,552 | | 2,751,552 | 998,780 | | | | | --- | 0001 |
| SPX Call 6538.76 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 11/20/2025 | 11/19/2026 | 2,600 | 17,000,776 | 6538.760 | 1,606,631 | | | 2,980,848 | | 2,980,848 | 1,082,011 | | | | | --- | 0001 |
| SPX Call 6538.76 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 11/20/2025 | 11/19/2026 | 13,300 | 86,965,508 | 6538.760 | 8,218,536 | | | 15,248,185 | | 15,248,185 | 5,534,904 | | | | | --- | 0001 |
| SPX Call 6538.76 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 11/20/2025 | 11/19/2026 | 10,400 | 68,003,104 | 6538.760 | 6,426,524 | | | 11,923,393 | | 11,923,393 | 4,328,045 | | | | | --- | 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 6538.76 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 11/20/2025 | 11/19/2026 | 71,200 | 465,559,712 | 6538.760 | 43,996,972 | | | 81,629,383 | | 81,629,383 | 29,630,464 | | | | | --- | 0001 |
| SPX Call 6538.76 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 11/20/2025 | 11/19/2026 | 6,000 | 39,232,560 | 6538.760 | 3,707,610 | | | 6,878,881 | | 6,878,881 | 2,496,949 | | | | | --- | 0001 |
| SPX Call 6571.45 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/20/2025 | 11/19/2026 | 2,569 | 16,884,000 | 6571.454 | 1,559,040 | | | 2,864,092 | | 2,864,092 | 1,048,520 | | | | | --- | 0001 |
| SPX Call 6606.49 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/19/2026 | 03/18/2027 | 53,300 | 352,125,917 | 6606.490 | 34,333,462 | | | 65,154,410 | | 65,154,410 | 30,820,949 | | | | | --- | 0001 |
| SPX Call 6606.49 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/19/2026 | 03/18/2027 | 3,300 | 21,801,417 | 6606.490 | 1,853,198 | | | 4,033,950 | | 4,033,950 | 2,180,753 | | | | | --- | 0001 |
| SPX Call 6606.49 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/19/2026 | 03/18/2027 | 9,900 | 65,404,251 | 6606.490 | 6,336,396 | | | 12,101,851 | | 12,101,851 | 5,765,455 | | | | | --- | 0001 |
| SPX Call 6606.49 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/19/2026 | 03/18/2027 | 5,700 | 37,656,993 | 6606.490 | 3,671,684 | | | 6,967,732 | | 6,967,732 | 3,296,049 | | | | | --- | 0001 |
| SPX Call 6606.49 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/19/2026 | 03/18/2027 | 1,900 | 12,552,331 | 6606.490 | 1,066,993 | | | 2,322,577 | | 2,322,577 | 1,255,585 | | | | | --- | 0001 |
| SPX Call 6606.49 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/19/2026 | 03/18/2027 | 12,500 | 82,581,125 | 6606.490 | 7,771,188 | | | 15,280,115 | | 15,280,115 | 7,508,928 | | | | | --- | 0001 |
| SPX Call 6606.49 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 04/01/2026 | 03/18/2027 | 6,478 | 42,800,000 | 6606.490 | 4,072,411 | | | 7,919,357 | | 7,919,357 | 3,846,946 | | | | | --- | 0001 |
| SPX Call 6608.6 10/13/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 10/17/2025 | 10/13/2026 | 2,557 | 16,900,970 | 6608.599 | 1,538,925 | | | 2,683,181 | | 2,683,181 | 1,047,946 | | | | | --- | 0001 |
| SPX Call 6608.6 10/13/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 10/17/2025 | 10/13/2026 | 52 | 343,730 | 6608.599 | 31,299 | | | 54,570 | | 54,570 | 21,313 | | | | | --- | 0001 |
| SPX Call 6629.07 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 10/16/2025 | 10/15/2026 | 6,800 | 45,077,676 | 6629.070 | 4,012,272 | | | 7,013,398 | | 7,013,398 | 2,744,896 | | | | | --- | 0001 |
| SPX Call 6629.07 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 10/16/2025 | 10/15/2026 | 67,800 | 449,450,946 | 6629.070 | 40,004,712 | | | 69,927,706 | | 69,927,706 | 27,368,229 | | | | | --- | 0001 |
| SPX Call 6629.07 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 10/16/2025 | 10/15/2026 | 1,900 | 12,595,233 | 6629.070 | 1,121,076 | | | 1,959,626 | | 1,959,626 | 766,956 | | | | | --- | 0001 |
| SPX Call 6629.07 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 10/16/2025 | 10/15/2026 | 11,300 | 74,908,491 | 6629.070 | 6,667,452 | | | 11,654,618 | | 11,654,618 | 4,561,372 | | | | | --- | 0001 |
| SPX Call 6629.07 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 10/16/2025 | 10/15/2026 | 9,900 | 65,627,793 | 6629.070 | 5,841,396 | | | 10,210,683 | | 10,210,683 | 3,996,246 | | | | | --- | 0001 |
| SPX Call 6629.07 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 10/16/2025 | 10/15/2026 | 2,900 | 19,224,303 | 6629.070 | 1,711,116 | | | 2,991,008 | | 2,991,008 | 1,170,617 | | | | | --- | 0001 |
| SPX Call 6639.52 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/19/2026 | 03/18/2027 | 3,600 | 23,902,272 | 6639.520 | 2,173,878 | | | 4,294,018 | | 4,294,018 | 2,120,140 | | | | | --- | 0001 |
| SPX Call 6645.05 03/15/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 03/20/2026 | 03/15/2027 | 132 | 874,625 | 6645.048 | 77,319 | | | 155,738 | | 155,738 | 78,419 | | | | | --- | 0001 |
| SPX Call 6645.05 03/15/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 03/20/2026 | 03/15/2027 | 1,981 | 13,161,569 | 6645.048 | 1,163,514 | | | 2,343,577 | | 2,343,577 | 1,180,063 | | | | | --- | 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 6662.22 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 10/16/2025 | 10/15/2026 | 8,855 | 58,993,500 | 6662.215 | 5,048,200 | | | 8,841,668 | | 8,841,668 | 3,493,678 | | | | | --- | 0001 |
| SPX Call 6674.94 04/06/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 04/10/2026 | 04/06/2027 | 2,793 | 18,640,138 | 6674.938 | | 2,033,087 | | 3,293,012 | | 3,293,012 | 1,259,925 | | | | | --- | 0001 |
| SPX Call 6674.94 04/06/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 04/10/2026 | 04/06/2027 | 386 | 2,577,407 | 6674.938 | | 281,119 | | 455,331 | | 455,331 | 174,212 | | | | | --- | 0001 |
| SPX Call 6675.34 11/17/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 11/21/2025 | 11/17/2026 | 3,104 | 20,717,299 | 6675.342 | 1,651,092 | | | 3,136,946 | | 3,136,946 | 1,182,286 | | | | | --- | 0001 |
| SPX Call 6675.34 11/17/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 11/21/2025 | 11/17/2026 | 316 | 2,112,331 | 6675.342 | 168,345 | | | 319,842 | | 319,842 | 120,546 | | | | | --- | 0001 |
| SPX Call 6703.53 10/20/2026 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 10/24/2025 | 10/20/2026 | 41 | 277,708 | 6703.525 | 26,465 | | | 39,731 | | 39,731 | 15,706 | | | | | --- | 0001 |
| SPX Call 6703.53 10/20/2026 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 10/24/2025 | 10/20/2026 | 1,726 | 11,569,204 | 6703.525 | 1,102,518 | | | 1,655,190 | | 1,655,190 | 654,308 | | | | | --- | 0001 |
| SPX Call 6714.63 11/24/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/01/2025 | 11/24/2026 | 2,174 | 14,598,341 | 6714.633 | 1,445,304 | | | 2,131,115 | | 2,131,115 | 804,990 | | | | | --- | 0001 |
| SPX Call 6714.63 11/24/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/01/2025 | 11/24/2026 | 228 | 1,530,375 | 6714.633 | 151,514 | | | 223,409 | | 223,409 | 84,389 | | | | | --- | 0001 |
| SPX Call 6724.95 10/06/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/10/2025 | 10/06/2026 | 47 | 315,977 | 6724.954 | 24,926 | | | 43,615 | | 43,615 | 17,837 | | | | | --- | 0001 |
| SPX Call 6724.95 10/06/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/10/2025 | 10/06/2026 | 2,051 | 13,791,060 | 6724.954 | 1,087,912 | | | 1,903,605 | | 1,903,605 | 778,504 | | | | | --- | 0001 |
| SPX Call 6754.28 03/09/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 03/13/2026 | 03/09/2027 | 2,665 | 17,998,653 | 6754.284 | | 1,582,815 | | 2,875,154 | | 2,875,154 | 1,292,339 | | | | | --- | 0001 |
| SPX Call 6754.28 03/09/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 03/13/2026 | 03/09/2027 | 317 | 2,141,461 | 6754.284 | | 188,322 | | 342,083 | | 342,083 | 153,761 | | | | | --- | 0001 |
| SPX Call 6762.71 11/09/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 11/14/2025 | 11/09/2026 | 2,043 | 13,815,787 | 6762.706 | 1,203,290 | | | 1,878,345 | | 1,878,345 | 730,318 | | | | | --- | 0001 |
| SPX Call 6762.71 11/09/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 11/14/2025 | 11/09/2026 | 126 | 850,088 | 6762.706 | 74,039 | | | 115,575 | | 115,575 | 44,937 | | | | | --- | 0001 |
| SPX Call 6774.76 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/18/2025 | 12/17/2026 | 2,200 | 14,904,472 | 6774.760 | 1,265,451 | | | 2,091,485 | | 2,091,485 | 786,935 | | | | | --- | 0001 |
| SPX Call 6774.76 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/18/2025 | 12/17/2026 | 13,000 | 88,071,880 | 6774.760 | 8,320,520 | | | 12,358,774 | | 12,358,774 | 4,650,068 | | | | | --- | 0001 |
| SPX Call 6774.76 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/18/2025 | 12/17/2026 | 76,900 | 520,979,044 | 6774.760 | 44,233,265 | | | 73,106,900 | | 73,106,900 | 27,506,938 | | | | | --- | 0001 |
| SPX Call 6774.76 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/18/2025 | 12/17/2026 | 8,000 | 54,198,080 | 6774.760 | 4,601,640 | | | 7,605,399 | | 7,605,399 | 2,861,580 | | | | | --- | 0001 |
| SPX Call 6774.76 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/18/2025 | 12/17/2026 | 3,400 | 23,034,184 | 6774.760 | 1,955,697 | | | 3,232,295 | | 3,232,295 | 1,216,172 | | | | | --- | 0001 |
| SPX Call 6774.76 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/18/2025 | 12/17/2026 | 11,300 | 76,554,788 | 6774.760 | 7,232,452 | | | 10,742,626 | | 10,742,626 | 4,041,982 | | | | | --- | 0001 |
| SPX Call 6799.54 11/03/2026 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 11/07/2025 | 11/03/2026 | 1,974 | 13,421,665 | 6799.542 | 1,001,097 | | | 1,727,967 | | 1,727,967 | 681,560 | | | | | --- | 0001 |
| SPX Call 6799.54 11/03/2026 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 11/07/2025 | 11/03/2026 | 62 | 420,815 | 6799.542 | 31,388 | | | 54,178 | | 54,178 | 21,369 | | | | | --- | 0001 |
| SPX Call 6799.59 12/15/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 12/19/2025 | 12/15/2026 | 2,783 | 18,919,910 | 6799.586 | 1,648,855 | | | 2,569,716 | | 2,569,716 | 973,597 | | | | | --- | 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 6799.59 12/15/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 12/19/2025 | 12/15/2026 | 316 | 2,148,080 | 6799.586 | 187,203 | | | 291,754 | | 291,754 | 110,538 | | | | | --- | 0001 |
| SPX Call 6808.63 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/18/2025 | 12/17/2026 | 3,600 | 24,511,068 | 6808.630 | 1,992,690 | | | 3,308,568 | | 3,308,568 | 1,255,155 | | | | | --- | 0001 |
| SPX Call 6832.6 12/18/2026 | FIA Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 12/26/2025 | 12/18/2026 | 2,270 | 15,509,228 | 6832.595 | 1,443,864 | | | 2,038,715 | | 2,038,715 | 777,393 | | | | | --- | 0001 |
| SPX Call 6832.6 12/18/2026 | FIA Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 12/26/2025 | 12/18/2026 | 390 | 2,665,601 | 6832.595 | 248,160 | | | 350,398 | | 350,398 | 133,612 | | | | | --- | 0001 |
| SPX Call 6835.27 10/27/2026 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 10/31/2025 | 10/27/2026 | 2,158 | 14,750,792 | 6835.274 | 1,339,948 | | | 1,799,698 | | 1,799,698 | 724,133 | | | | | --- | 0001 |
| SPX Call 6835.27 10/27/2026 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 10/31/2025 | 10/27/2026 | 56 | 384,129 | 6835.274 | 34,894 | | | 46,866 | | 46,866 | 18,857 | | | | | --- | 0001 |
| SPX Call 6840.16 12/01/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 12/05/2025 | 12/01/2026 | 2,166 | 14,815,426 | 6840.157 | 1,350,475 | | | 1,878,708 | | 1,878,708 | 725,372 | | | | | --- | 0001 |
| SPX Call 6840.16 12/01/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 12/05/2025 | 12/01/2026 | 172 | 1,175,155 | 6840.157 | 107,119 | | | 149,018 | | 149,018 | 57,536 | | | | | --- | 0001 |
| SPX Call 6850.56 02/16/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 02/20/2026 | 02/16/2027 | 1,890 | 12,945,253 | 6850.559 | 1,202,656 | | | 1,828,933 | | 1,828,933 | 626,277 | | | | | --- | 0001 |
| SPX Call 6850.56 02/16/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 02/20/2026 | 02/16/2027 | 228 | 1,559,211 | 6850.559 | 144,856 | | | 220,289 | | 220,289 | 75,433 | | | | | --- | 0001 |
| SPX Call 6856.68 03/02/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 03/06/2026 | 03/02/2027 | 416 | 2,854,458 | 6856.683 | 246,451 | | | 407,873 | | 407,873 | 161,422 | | | | | --- | 0001 |
| SPX Call 6856.68 03/02/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale O2RNE8IBXP4R0TD8PU41 | 03/06/2026 | 03/02/2027 | 2,682 | 18,388,018 | 6856.683 | 1,587,605 | | | 2,627,460 | | 2,627,460 | 1,039,855 | | | | | --- | 0001 |
| SPX Call 6861.89 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 02/19/2026 | 02/18/2027 | 8,300 | 56,953,687 | 6861.890 | 5,030,132 | | | 7,982,104 | | 7,982,104 | 2,951,972 | | | | | --- | 0001 |
| SPX Call 6861.89 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 02/19/2026 | 02/18/2027 | 61,700 | 423,378,613 | 6861.890 | 37,392,668 | | | 59,336,847 | | 59,336,847 | 21,944,179 | | | | | --- | 0001 |
| SPX Call 6861.89 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 02/19/2026 | 02/18/2027 | 700 | 4,803,323 | 6861.890 | 424,228 | | | 673,190 | | 673,190 | 248,962 | | | | | --- | 0001 |
| SPX Call 6861.89 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 02/19/2026 | 02/18/2027 | 15,200 | 104,300,728 | 6861.890 | 9,211,808 | | | 14,617,829 | | 14,617,829 | 5,406,021 | | | | | --- | 0001 |
| SPX Call 6861.89 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/19/2026 | 02/18/2027 | 6,543 | 44,900,000 | 6861.890 | 3,974,099 | | | 6,292,770 | | 6,292,770 | 2,318,671 | | | | | --- | 0001 |
| SPX Call 6861.89 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/19/2026 | 02/18/2027 | 3,512 | 24,100,000 | 6861.890 | 2,132,850 | | | 3,377,634 | | 3,377,634 | 1,244,784 | | | | | --- | 0001 |
| SPX Call 6861.89 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/19/2026 | 02/18/2027 | 2,973 | 20,400,000 | 6861.890 | 1,805,400 | | | 2,859,076 | | 2,859,076 | 1,053,676 | | | | | --- | 0001 |
| SPX Call 6867.23 12/08/2026 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 12/12/2025 | 12/08/2026 | 2,741 | 18,821,922 | 6867.232 | 1,598,782 | | | 2,332,854 | | 2,332,854 | 902,211 | | | | | --- | 0001 |
| SPX Call 6867.23 12/08/2026 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 12/12/2025 | 12/08/2026 | 309 | 2,124,227 | 6867.232 | 180,437 | | | 263,284 | | 263,284 | 101,823 | | | | | --- | 0001 |
| SPX Call 6874.59 01/04/2027 | FIA Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 01/09/2026 | 01/04/2027 | 1,973 | 13,562,760 | 6874.587 | 1,225,022 | | | 1,743,357 | | 1,743,357 | 518,336 | | | | | --- | 0001 |
| SPX Call 6874.59 01/04/2027 | FIA Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 01/09/2026 | 01/04/2027 | 197 | 1,355,111 | 6874.587 | 122,397 | | | 174,186 | | 174,186 | 51,789 | | | | | --- | 0001 |
| SPX Call 6896.2 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/19/2026 | 02/18/2027 | 4,183 | 28,843,500 | 6896.200 | 2,448,110 | | | 3,895,348 | | 3,895,348 | 1,447,238 | | | | | --- | 0001 |
| SPX Call 6899.21 02/23/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 02/27/2026 | 02/23/2027 | 2,230 | 15,383,589 | 6899.207 | 1,308,597 | | | 2,082,130 | | 2,082,130 | 773,533 | | | | | --- | 0001 |
| SPX Call 6899.21 02/23/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 02/27/2026 | 02/23/2027 | 156 | 1,074,575 | 6899.207 | 91,408 | | | 145,441 | | 145,441 | 54,033 | | | | | --- | 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 6902.23 04/13/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 04/17/2026 | 04/13/2027 | 2,035 | 14,047,046 | 6902.229 | | 1,578,751 | | 2,018,604 | | 2,018,604 | 439,853 | | | | | --- | 0001 |
| SPX Call 6902.23 04/13/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 04/17/2026 | 04/13/2027 | 384 | 2,652,469 | 6902.229 | | 298,112 | | 381,168 | | 381,168 | 83,056 | | | | | --- | 0001 |
| SPX Call 6911.25 01/19/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/23/2026 | 01/19/2027 | 1,795 | 12,407,276 | 6911.250 | | 1,060,811 | | 1,568,559 | | 1,568,559 | 507,748 | | | | | --- | 0001 |
| SPX Call 6911.25 01/19/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/23/2026 | 01/19/2027 | 223 | 1,544,261 | 6911.250 | | 132,033 | | 195,229 | | 195,229 | 63,196 | | | | | --- | 0001 |
| SPX Call 6914.8 12/28/2026 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 01/02/2026 | 12/28/2026 | 1,628 | 11,260,233 | 6914.799 | | 873,609 | | 1,361,541 | | 1,361,541 | 487,932 | | | | | --- | 0001 |
| SPX Call 6914.8 12/28/2026 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 01/02/2026 | 12/28/2026 | 134 | 926,192 | 6914.799 | | 71,857 | | 111,991 | | 111,991 | 40,134 | | | | | --- | 0001 |
| SPX Call 6917.82 02/02/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 02/06/2026 | 02/02/2027 | 1,908 | 13,199,372 | 6917.816 | | 1,085,248 | | 1,694,571 | | 1,694,571 | 609,323 | | | | | --- | 0001 |
| SPX Call 6917.82 02/02/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 02/06/2026 | 02/02/2027 | 127 | 878,983 | 6917.816 | | 72,270 | | 112,846 | | 112,846 | 40,576 | | | | | --- | 0001 |
| SPX Call 6924.66 02/09/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 02/13/2026 | 02/09/2027 | 1,911 | 13,231,525 | 6924.655 | | 1,073,861 | | 1,705,243 | | 1,705,243 | 631,382 | | | | | --- | 0001 |
| SPX Call 6924.66 02/09/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 02/13/2026 | 02/09/2027 | 206 | 1,427,543 | 6924.655 | | 115,858 | | 183,978 | | 183,978 | 68,120 | | | | | --- | 0001 |
| SPX Call 6944.47 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 01/15/2026 | 01/14/2027 | 2,174 | 15,100,000 | 6944.470 | | 1,223,855 | | 1,823,542 | | 1,823,542 | 599,687 | | | | | --- | 0001 |
| SPX Call 6944.47 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 01/15/2026 | 01/14/2027 | 1,613 | 11,200,000 | 6944.470 | | 943,600 | | 1,352,561 | | 1,352,561 | 408,961 | | | | | --- | 0001 |
| SPX Call 6944.47 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/15/2026 | 01/14/2027 | 72,000 | 500,001,840 | 6944.470 | | 42,352,200 | | 60,382,411 | | 60,382,411 | 18,030,211 | | | | | --- | 0001 |
| SPX Call 6944.47 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/15/2026 | 01/14/2027 | 8,000 | 55,555,760 | 6944.470 | | 4,705,800 | | 6,709,157 | | 6,709,157 | 2,003,357 | | | | | --- | 0001 |
| SPX Call 6944.47 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/15/2026 | 01/14/2027 | 3,000 | 20,833,410 | 6944.470 | | 1,764,675 | | 2,515,934 | | 2,515,934 | 751,259 | | | | | --- | 0001 |
| SPX Call 6944.47 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/15/2026 | 01/14/2027 | 10,500 | 72,916,935 | 6944.470 | | 5,250,420 | | 8,805,768 | | 8,805,768 | 3,555,348 | | | | | --- | 0001 |
| SPX Call 6944.47 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/15/2026 | 01/14/2027 | 8,500 | 59,027,995 | 6944.470 | | 4,250,340 | | 7,128,479 | | 7,128,479 | 2,878,139 | | | | | --- | 0001 |
| SPX Call 6947.13 01/26/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 01/30/2026 | 01/26/2027 | 2,245 | 15,597,390 | 6947.133 | | 1,352,423 | | 1,912,002 | | 1,912,002 | 559,580 | | | | | --- | 0001 |
| SPX Call 6947.13 01/26/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 01/30/2026 | 01/26/2027 | 287 | 1,995,210 | 6947.133 | | 173,001 | | 244,582 | | 244,582 | 71,581 | | | | | --- | 0001 |
| SPX Call 6957.69 01/12/2027 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 01/16/2026 | 01/12/2027 | 1,670 | 11,620,971 | 6957.691 | | 961,370 | | 1,372,031 | | 1,372,031 | 410,661 | | | | | --- | 0001 |
| SPX Call 6957.69 01/12/2027 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 01/16/2026 | 01/12/2027 | 274 | 1,903,625 | 6957.691 | | 157,481 | | 224,752 | | 224,752 | 67,270 | | | | | --- | 0001 |
| SPX Call 6979.19 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 01/15/2026 | 01/14/2027 | 2,318 | 16,180,495 | 6979.190 | | 1,305,710 | | 1,872,436 | | 1,872,436 | 566,726 | | | | | --- | 0001 |
| SPX Call 7041.28 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/16/2026 | 04/15/2027 | 5,900 | 41,543,552 | 7041.280 | | 3,687,736 | | 5,189,057 | | 5,189,057 | 1,501,321 | | | | | --- | 0001 |
| SPX Call 7041.28 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/16/2026 | 04/15/2027 | 8,200 | 57,738,496 | 7041.280 | | 5,125,328 | | 7,211,910 | | 7,211,910 | 2,086,582 | | | | | --- | 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 7041.28 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/16/2026 | 04/15/2027 | 19,800 | 139,417,344 | 7041.280 | | 12,375,792 | | 17,414,124 | | 17,414,124 | 5,038,332 | | | | | --- | 0001 |
| SPX Call 7041.28 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/16/2026 | 04/15/2027 | 2,900 | 20,419,712 | 7041.280 | | 1,812,616 | | 2,550,553 | | 2,550,553 | 737,937 | | | | | --- | 0001 |
| SPX Call 7041.28 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/16/2026 | 04/15/2027 | 51,400 | 361,921,792 | 7041.280 | | 32,127,056 | | 45,206,362 | | 45,206,362 | 13,079,306 | | | | | --- | 0001 |
| SPX Call 7041.28 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/16/2026 | 04/15/2027 | 2,300 | 16,194,944 | 7041.280 | | 1,437,592 | | 2,022,853 | | 2,022,853 | 585,261 | | | | | --- | 0001 |
| SPX Call 7076.48 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/16/2026 | 04/15/2027 | 2,300 | 16,275,904 | 7076.480 | | 1,391,592 | | 1,956,160 | | 1,956,160 | 564,568 | | | | | --- | 0001 |
| SPX Call 7117.77 04/20/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 04/24/2026 | 04/20/2027 | 2,960 | 21,068,240 | 7117.766 | | 1,898,820 | | 2,436,532 | | 2,436,532 | 537,712 | | | | | --- | 0001 |
| SPX Call 7117.77 04/20/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 04/24/2026 | 04/20/2027 | 279 | 1,985,479 | 7117.766 | | 178,945 | | 229,620 | | 229,620 | 50,674 | | | | | --- | 0001 |
| SPX Call 7161.29 04/27/2027 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 05/01/2026 | 04/27/2027 | 2,660 | 19,045,742 | 7161.288 | | 1,867,264 | | 2,123,994 | | 2,123,994 | 256,730 | | | | | --- | 0001 |
| SPX Call 7161.29 04/27/2027 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 05/01/2026 | 04/27/2027 | 404 | 2,891,866 | 7161.288 | | 283,522 | | 322,503 | | 322,503 | 38,981 | | | | | --- | 0001 |
| SPX Call 7257.18 05/04/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 05/08/2026 | 05/04/2027 | 174 | 1,266,086 | 7257.175 | | 131,529 | | 128,042 | | 128,042 | (3,487) | | | | | --- | 0001 |
| SPX Call 7257.18 05/04/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 05/08/2026 | 05/04/2027 | 1,954 | 14,183,474 | 7257.175 | | 1,473,465 | | 1,434,402 | | 1,434,402 | (39,063) | | | | | --- | 0001 |
| SPX Call 7370.22 06/08/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 06/12/2026 | 06/08/2027 | 1,929 | 14,216,307 | 7370.220 | | 1,375,495 | | 1,349,227 | | 1,349,227 | (26,268) | | | | | --- | 0001 |
| SPX Call 7370.22 06/08/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 06/12/2026 | 06/08/2027 | 201 | 1,483,949 | 7370.220 | | 143,579 | | 140,837 | | 140,837 | (2,742) | | | | | --- | 0001 |
| SPX Call 7397.28 07/27/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 07/31/2026 | 07/27/2027 | 3,817 | 28,235,686 | 7397.283 | | 2,708,565 | | 2,849,413 | | 2,849,413 | 140,847 | | | | | --- | 0001 |
| SPX Call 7397.28 07/27/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 07/31/2026 | 07/27/2027 | 393 | 2,906,901 | 7397.283 | | 278,850 | | 293,351 | | 293,351 | 14,500 | | | | | --- | 0001 |
| SPX Call 7414.1 05/18/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 05/22/2026 | 05/18/2027 | 2,395 | 17,757,052 | 7414.100 | | 1,687,382 | | 1,525,195 | | 1,525,195 | (162,187) | | | | | --- | 0001 |
| SPX Call 7414.1 05/18/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 05/22/2026 | 05/18/2027 | 310 | 2,294,876 | 7414.100 | | 218,073 | | 197,112 | | 197,112 | (20,961) | | | | | --- | 0001 |
| SPX Call 7417.18 05/11/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 05/15/2026 | 05/11/2027 | 1,704 | 12,638,603 | 7417.182 | | 1,190,963 | | 1,063,718 | | 1,063,718 | (127,245) | | | | | --- | 0001 |
| SPX Call 7417.18 05/11/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 05/15/2026 | 05/11/2027 | 272 | 2,015,531 | 7417.182 | | 189,928 | | 169,636 | | 169,636 | (20,292) | | | | | --- | 0001 |
| SPX Call 7422.34 06/29/2027 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 07/06/2026 | 06/29/2027 | 2,411 | 17,894,044 | 7422.339 | | 1,784,019 | | 1,664,341 | | 1,664,341 | (119,678) | | | | | --- | 0001 |
| SPX Call 7422.34 06/29/2027 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 07/06/2026 | 06/29/2027 | 261 | 1,940,284 | 7422.339 | | 193,444 | | 180,468 | | 180,468 | (12,977) | | | | | --- | 0001 |
| SPX Call 7449.94 06/22/2027 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 06/26/2026 | 06/22/2027 | 2,186 | 16,282,710 | 7449.938 | | 1,363,519 | | 1,445,844 | | 1,445,844 | 82,325 | | | | | --- | 0001 |
| SPX Call 7449.94 06/22/2027 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 06/26/2026 | 06/22/2027 | 182 | 1,354,789 | 7449.938 | | 113,450 | | 120,300 | | 120,300 | 6,850 | | | | | --- | 0001 |
| SPX Call 7466.7 06/15/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 06/22/2026 | 06/15/2027 | 2,184 | 16,304,375 | 7466.700 | | 1,523,645 | | 1,397,613 | | 1,397,613 | (126,031) | | | | | --- | 0001 |
| SPX Call 7466.7 06/15/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 06/22/2026 | 06/15/2027 | 255 | 1,904,198 | 7466.700 | | 177,947 | | 163,228 | | 163,228 | (14,719) | | | | | --- | 0001 |
| SPX Call 7470.38 07/20/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 07/24/2026 | 07/20/2027 | 260 | 1,944,150 | 7470.384 | | 170,591 | | 178,382 | | 178,382 | 7,791 | | | | | --- | 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 7470.38 07/20/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 07/24/2026 | 07/20/2027 | 2,660 | 19,870,387 | 7470.384 | | 1,743,539 | | 1,823,167 | | 1,823,167 | 79,628 | | | | | --- | 0001 |
| SPX Call 7496.39 05/24/2027 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 05/29/2026 | 05/24/2027 | 1,946 | 14,588,161 | 7496.395 | | 1,430,814 | | 1,142,098 | | 1,142,098 | (288,716) | | | | | --- | 0001 |
| SPX Call 7496.39 05/24/2027 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 05/29/2026 | 05/24/2027 | 171 | 1,278,271 | 7496.395 | | 125,373 | | 100,075 | | 100,075 | (25,298) | | | | | --- | 0001 |
| SPX Call 7500.58 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/18/2026 | 06/17/2027 | 18,900 | 141,760,962 | 7500.580 | | 13,070,768 | | 11,723,712 | | 11,723,712 | (1,347,056) | | | | | --- | 0001 |
| SPX Call 7500.58 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/18/2026 | 06/17/2027 | 59,600 | 447,034,568 | 7500.580 | | 40,828,384 | | 36,970,011 | | 36,970,011 | (3,858,373) | | | | | --- | 0001 |
| SPX Call 7500.58 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/18/2026 | 06/17/2027 | 6,600 | 49,503,828 | 7500.580 | | 4,521,264 | | 4,093,995 | | 4,093,995 | (427,269) | | | | | --- | 0001 |
| SPX Call 7500.58 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/18/2026 | 06/17/2027 | 3,200 | 24,001,856 | 7500.580 | | 2,192,128 | | 1,984,967 | | 1,984,967 | (207,161) | | | | | --- | 0001 |
| SPX Call 7500.58 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/24/2026 | 06/17/2027 | 3,800 | 28,502,204 | 7500.580 | | 2,414,995 | | 2,357,148 | | 2,357,148 | (57,847) | | | | | --- | 0001 |
| SPX Call 7500.58 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/24/2026 | 06/17/2027 | 900 | 6,750,522 | 7500.580 | | 571,973 | | 558,272 | | 558,272 | (13,701) | | | | | --- | 0001 |
| SPX Call 7500.58 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 06/18/2026 | 06/17/2027 | 2,600 | 19,500,000 | 7500.580 | | 1,842,750 | | 1,612,661 | | 1,612,661 | (230,089) | | | | | --- | 0001 |
| SPX Call 7500.58 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 06/18/2026 | 06/17/2027 | 707 | 5,300,000 | 7500.580 | | 488,130 | | 438,313 | | 438,313 | (49,817) | | | | | --- | 0001 |
| SPX Call 7500.58 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 06/18/2026 | 06/17/2027 | 6,360 | 47,700,000 | 7500.580 | | 4,393,170 | | 3,944,817 | | 3,944,817 | (448,353) | | | | | --- | 0001 |
| SPX Call 7501.19 07/07/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 07/10/2026 | 07/07/2027 | 1,610 | 12,077,565 | 7501.189 | | 1,144,370 | | 1,038,742 | | 1,038,742 | (105,628) | | | | | --- | 0001 |
| SPX Call 7501.19 07/07/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 07/10/2026 | 07/07/2027 | 270 | 2,028,264 | 7501.189 | | 192,181 | | 174,443 | | 174,443 | (17,739) | | | | | --- | 0001 |
| SPX Call 7501.24 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/14/2026 | 05/20/2027 | 13,300 | 99,766,492 | 7501.240 | | 8,978,032 | | 7,695,498 | | 7,695,498 | (1,282,534) | | | | | --- | 0001 |
| SPX Call 7501.24 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/14/2026 | 05/20/2027 | 6,900 | 51,758,556 | 7501.240 | | 4,657,776 | | 3,992,401 | | 3,992,401 | (665,375) | | | | | --- | 0001 |
| SPX Call 7501.24 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/14/2026 | 05/20/2027 | 45,300 | 339,806,172 | 7501.240 | | 30,579,312 | | 26,210,983 | | 26,210,983 | (4,368,329) | | | | | --- | 0001 |
| SPX Call 7501.24 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/26/2026 | 05/20/2027 | 2,400 | 18,002,976 | 7501.240 | | 1,635,336 | | 1,388,661 | | 1,388,661 | (246,675) | | | | | --- | 0001 |
| SPX Call 7501.24 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/26/2026 | 05/20/2027 | 2,300 | 17,252,852 | 7501.240 | | 1,567,197 | | 1,330,800 | | 1,330,800 | (236,397) | | | | | --- | 0001 |
| SPX Call 7501.24 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/14/2026 | 05/20/2027 | 5,013 | 37,600,000 | 7501.240 | | 3,530,640 | | 2,900,280 | | 2,900,280 | (630,360) | | | | | --- | 0001 |
| SPX Call 7501.24 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/14/2026 | 05/20/2027 | 1,906 | 14,300,000 | 7501.240 | | 1,342,770 | | 1,103,032 | | 1,103,032 | (239,738) | | | | | --- | 0001 |
| SPX Call 7501.24 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/14/2026 | 05/20/2027 | 3,533 | 26,500,000 | 7501.240 | | 2,488,350 | | 2,044,080 | | 2,044,080 | (444,270) | | | | | --- | 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 7533.77 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/16/2026 | 07/15/2027 | 600 | 4,520,262 | 7533.770 | | 412,263 | | 381,404 | | 381,404 | (30,860) | | | | | --- | 0001 |
| SPX Call 7533.77 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/16/2026 | 07/15/2027 | 47,500 | 357,854,075 | 7533.770 | | 31,351,900 | | 30,194,444 | | 30,194,444 | (1,157,456) | | | | | --- | 0001 |
| SPX Call 7533.77 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/16/2026 | 07/15/2027 | 12,600 | 94,925,502 | 7533.770 | | 8,657,523 | | 8,009,474 | | 8,009,474 | (648,050) | | | | | --- | 0001 |
| SPX Call 7533.77 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/16/2026 | 07/15/2027 | 5,800 | 43,695,866 | 7533.770 | | 3,985,209 | | 3,686,901 | | 3,686,901 | (298,309) | | | | | --- | 0001 |
| SPX Call 7533.77 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/16/2026 | 07/15/2027 | 2,100 | 15,820,917 | 7533.770 | | 1,442,921 | | 1,334,912 | | 1,334,912 | (108,008) | | | | | --- | 0001 |
| SPX Call 7533.77 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/16/2026 | 07/15/2027 | 7,000 | 52,736,390 | 7533.770 | | 4,809,735 | | 4,449,708 | | 4,449,708 | (360,028) | | | | | --- | 0001 |
| SPX Call 7533.77 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/16/2026 | 07/15/2027 | 3,000 | 22,601,310 | 7533.770 | | 1,980,120 | | 1,907,018 | | 1,907,018 | (73,103) | | | | | --- | 0001 |
| SPX Call 7538.08 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 06/18/2026 | 06/17/2027 | 2,493 | 18,793,500 | 7538.083 | | 1,707,310 | | 1,482,153 | | 1,482,153 | (225,157) | | | | | --- | 0001 |
| SPX Call 7538.75 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/14/2026 | 05/20/2027 | 3,786 | 28,542,000 | 7538.746 | | 2,578,720 | | 2,092,470 | | 2,092,470 | (486,250) | | | | | --- | 0001 |
| SPX Call 7552.54 07/13/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 07/17/2026 | 07/13/2027 | 2,335 | 17,633,371 | 7552.537 | | 1,502,401 | | 1,445,256 | | 1,445,256 | (57,144) | | | | | --- | 0001 |
| SPX Call 7552.54 07/13/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 07/17/2026 | 07/13/2027 | 474 | 3,576,233 | 7552.537 | | 304,703 | | 293,113 | | 293,113 | (11,590) | | | | | --- | 0001 |
| SPX Call 7571.43 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/16/2026 | 07/15/2027 | 3,500 | 26,500,005 | 7571.430 | | 2,320,483 | | 2,136,221 | | 2,136,221 | (184,262) | | | | | --- | 0001 |
| SPX Call 7583.27 06/02/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 06/05/2026 | 06/02/2027 | 1,738 | 13,181,238 | 7583.269 | | 1,125,560 | | 940,532 | | 940,532 | (185,028) | | | | | --- | 0001 |
| SPX Call 7583.27 06/02/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 06/05/2026 | 06/02/2027 | 177 | 1,343,361 | 7583.269 | | 114,711 | | 95,854 | | 95,854 | (18,857) | | | | | --- | 0001 |
| SPX Call 7595.46 08/03/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 08/07/2026 | 08/03/2027 | 3,246 | 24,653,002 | 7595.461 | | 2,499,077 | | 2,014,986 | | 2,014,986 | (484,091) | | | | | --- | 0001 |
| SPX Call 7595.46 08/03/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 08/07/2026 | 08/03/2027 | 301 | 2,288,878 | 7595.461 | | 232,024 | | 187,079 | | 187,079 | (44,945) | | | | | --- | 0001 |
| SPX Call 7625.8 09/14/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 09/18/2026 | 09/14/2027 | 2,217 | 16,903,115 | 7625.801 | | 1,494,416 | | 1,459,224 | | 1,459,224 | (35,192) | | | | | --- | 0001 |
| SPX Call 7625.8 09/14/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 09/18/2026 | 09/14/2027 | 293 | 2,235,911 | 7625.801 | | 197,678 | | 193,023 | | 193,023 | (4,655) | | | | | --- | 0001 |
| SPX Call 7637.76 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/17/2026 | 09/16/2027 | 44,200 | 337,588,992 | 7637.760 | | 29,836,768 | | 28,905,147 | | 28,905,147 | (931,621) | | | | | --- | 0001 |
| SPX Call 7637.76 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/17/2026 | 09/16/2027 | 8,700 | 66,448,512 | 7637.760 | | 5,907,518 | | 5,689,475 | | 5,689,475 | (218,043) | | | | | --- | 0001 |
| SPX Call 7637.76 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/17/2026 | 09/16/2027 | 7,300 | 55,755,648 | 7637.760 | | 4,927,792 | | 4,773,927 | | 4,773,927 | (153,865) | | | | | --- | 0001 |
| SPX Call 7637.76 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/17/2026 | 09/16/2027 | 2,700 | 20,621,952 | 7637.760 | | 1,822,608 | | 1,765,699 | | 1,765,699 | (56,909) | | | | | --- | 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 7637.76 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/17/2026 | 09/16/2027 | 13,700 | 104,637,312 | 7637.760 | | 9,302,643 | | 8,959,288 | | 8,959,288 | (343,355) | | | | | --- | 0001 |
| SPX Call 7637.76 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/17/2026 | 09/16/2027 | 6,300 | 48,117,888 | 7637.760 | | 4,277,858 | | 4,119,964 | | 4,119,964 | (157,893) | | | | | --- | 0001 |
| SPX Call 7637.76 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/23/2026 | 09/16/2027 | 5,100 | 38,952,576 | 7637.760 | | 3,697,704 | | 3,335,209 | | 3,335,209 | (362,495) | | | | | --- | 0001 |
| SPX Call 7641.16 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/20/2026 | 08/19/2027 | 9,400 | 71,826,904 | 7641.160 | | 6,486,376 | | 5,775,351 | | 5,775,351 | (711,025) | | | | | --- | 0001 |
| SPX Call 7641.16 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/20/2026 | 08/19/2027 | 8,700 | 66,478,092 | 7641.160 | | 6,003,348 | | 5,345,271 | | 5,345,271 | (658,077) | | | | | --- | 0001 |
| SPX Call 7641.16 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/20/2026 | 08/19/2027 | 2,100 | 16,046,436 | 7641.160 | | 1,449,084 | | 1,290,238 | | 1,290,238 | (158,846) | | | | | --- | 0001 |
| SPX Call 7641.16 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/20/2026 | 08/19/2027 | 53,100 | 405,745,596 | 7641.160 | | 36,641,124 | | 32,624,587 | | 32,624,587 | (4,016,537) | | | | | --- | 0001 |
| SPX Call 7641.16 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/20/2026 | 08/19/2027 | 5,000 | 38,205,800 | 7641.160 | | 3,450,200 | | 3,071,995 | | 3,071,995 | (378,205) | | | | | --- | 0001 |
| SPX Call 7641.16 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/20/2026 | 08/19/2027 | 3,200 | 24,451,712 | 7641.160 | | 2,208,128 | | 1,966,077 | | 1,966,077 | (242,051) | | | | | --- | 0001 |
| SPX Call 7641.16 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/20/2026 | 08/19/2027 | 500 | 3,820,580 | 7641.160 | | 345,020 | | 307,200 | | 307,200 | (37,821) | | | | | --- | 0001 |
| SPX Call 7674.23 08/24/2027 | FIA Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 08/28/2026 | 08/24/2027 | 1,701 | 13,054,213 | 7674.232 | | 1,278,530 | | 1,019,354 | | 1,019,354 | (259,176) | | | | | --- | 0001 |
| SPX Call 7674.23 08/24/2027 | FIA Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 08/28/2026 | 08/24/2027 | 264 | 2,028,861 | 7674.232 | | 198,707 | | 158,426 | | 158,426 | (40,281) | | | | | --- | 0001 |
| SPX Call 7675.94 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/17/2026 | 09/16/2027 | 5,700 | 43,752,858 | 7675.940 | | 3,726,746 | | 3,590,663 | | 3,590,663 | (136,083) | | | | | --- | 0001 |
| SPX Call 7675.94 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/23/2026 | 09/16/2027 | 1,700 | 13,049,098 | 7675.940 | | 1,188,368 | | 1,070,899 | | 1,070,899 | (117,469) | | | | | --- | 0001 |
| SPX Call 7679.36 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/20/2026 | 08/19/2027 | 3,700 | 28,413,632 | 7679.360 | | 2,405,148 | | 2,183,531 | | 2,183,531 | (221,617) | | | | | --- | 0001 |
| SPX Call 7686.11 09/07/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 09/11/2026 | 09/07/2027 | 1,517 | 11,659,930 | 7686.107 | | 1,019,222 | | 926,735 | | 926,735 | (92,487) | | | | | --- | 0001 |
| SPX Call 7686.11 09/07/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 09/11/2026 | 09/07/2027 | 184 | 1,412,165 | 7686.107 | | 123,441 | | 112,239 | | 112,239 | (11,201) | | | | | --- | 0001 |
| SPX Call 7694.99 09/21/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 09/25/2026 | 09/21/2027 | 1,744 | 13,419,862 | 7694.995 | | 1,201,141 | | 1,079,546 | | 1,079,546 | (121,596) | | | | | --- | 0001 |
| SPX Call 7694.99 09/21/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 09/25/2026 | 09/21/2027 | 227 | 1,749,893 | 7694.995 | | 156,624 | | 140,768 | | 140,768 | (15,856) | | | | | --- | 0001 |
| SPX Call 7700.71 08/31/2027 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 09/04/2026 | 08/31/2027 | 1,685 | 12,973,995 | 7700.709 | | 1,139,265 | | 998,362 | | 998,362 | (140,903) | | | | | --- | 0001 |
| SPX Call 7700.71 08/31/2027 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 09/04/2026 | 08/31/2027 | 216 | 1,663,509 | 7700.709 | | 146,075 | | 128,009 | | 128,009 | (18,066) | | | | | --- | 0001 |
| SPX Call 7747.39 08/16/2027 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 08/21/2026 | 08/16/2027 | 2,014 | 15,604,024 | 7747.388 | | 1,268,008 | | 1,093,888 | | 1,093,888 | (174,120) | | | | | --- | 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 7747.39 08/16/2027 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 08/21/2026 | 08/16/2027 | 269 | 2,085,815 | 7747.388 | | 169,497 | | 146,222 | | 146,222 | (23,275) | | | | | --- | 0001 |
| SPX Call 7756.44 08/10/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 08/14/2026 | 08/10/2027 | 215 | 1,670,232 | 7756.444 | | 157,805 | | 113,944 | | 113,944 | (43,860) | | | | | --- | 0001 |
| SPX Call 7756.44 08/10/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 08/14/2026 | 08/10/2027 | 2,668 | 20,692,358 | 7756.444 | | 1,955,027 | | 1,411,644 | | 1,411,644 | (543,382) | | | | | --- | 0001 |
| SPX Call 7841.86 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 06/24/2026 | 06/17/2027 | 400 | 3,136,507 | 7841.856 | | 177,091 | | 161,108 | | 161,108 | (15,984) | | | | | --- | 0001 |
| SPX Call 8100.0 10/20/2031 | RILA Hedge | Exhibit 5 | Equity/Index | UBS Financial Services BFMBT61CT2L1QCEMIK50 | 11/14/2025 | 10/20/2031 | 2,152 | 17,430,551 | 8100.000 | 2,835,667 | | | 4,365,969 | | 4,365,969 | 1,521,205 | | | | | --- | 0001 |
| SX5E Call 5569.92 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 11/20/2025 | 11/19/2026 | 233 | 1,300,000 | 5569.920 | 84,720 | | | 170,585 | | 170,585 | 71,943 | | | | | --- | 0003 |
| SX5E Call 5569.92 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 11/20/2025 | 11/19/2026 | 3,016 | 16,800,000 | 5569.920 | 1,094,839 | | | 2,204,477 | | 2,204,477 | 929,727 | | | | | --- | 0003 |
| SX5E Call 5569.92 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 11/25/2025 | 11/19/2026 | 180 | 1,000,000 | 5569.920 | 64,362 | | | 131,219 | | 131,219 | 55,341 | | | | | --- | 0003 |
| SX5E Call 5613.83 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 03/19/2026 | 03/18/2027 | 534 | 3,000,000 | 5613.830 | 238,884 | | | 415,045 | | 415,045 | 176,161 | | | | | --- | 0003 |
| SX5E Call 5613.83 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 03/19/2026 | 03/18/2027 | 2,725 | 15,300,000 | 5613.830 | 1,217,758 | | | 2,116,730 | | 2,116,730 | 898,972 | | | | | --- | 0003 |
| SX5E Call 5613.83 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 03/25/2026 | 03/18/2027 | 232 | 1,300,000 | 5613.830 | 103,494 | | | 179,853 | | 179,853 | 76,359 | | | | | --- | 0003 |
| SX5E Call 5652.01 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 10/23/2025 | 10/15/2026 | 318 | 1,800,000 | 5652.010 | 113,115 | | | 199,970 | | 199,970 | 88,773 | | | | | --- | 0003 |
| SX5E Call 5652.01 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 10/16/2025 | 10/15/2026 | 619 | 3,500,000 | 5652.010 | 224,000 | | | 388,831 | | 388,831 | 172,613 | | | | | --- | 0003 |
| SX5E Call 5652.01 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 10/16/2025 | 10/15/2026 | 2,353 | 13,300,000 | 5652.010 | 851,200 | | | 1,477,559 | | 1,477,559 | 655,930 | | | | | --- | 0003 |
| SX5E Call 5741.71 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 12/18/2025 | 12/17/2026 | 3,344 | 19,200,000 | 5741.710 | 1,190,400 | | | 1,961,237 | | 1,961,237 | 836,166 | | | | | --- | 0003 |
| SX5E Call 5741.71 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 12/23/2025 | 12/17/2026 | 139 | 800,000 | 5741.710 | 47,651 | | | 81,718 | | 81,718 | 34,840 | | | | | --- | 0003 |
| SX5E Call 5741.71 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 12/18/2025 | 12/17/2026 | 226 | 1,300,000 | 5741.710 | 82,030 | | | 132,792 | | 132,792 | 56,615 | | | | | --- | 0003 |
| SX5E Call 5933.28 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 04/23/2026 | 04/15/2027 | 253 | 1,500,000 | 5933.280 | 100,403 | | | 134,763 | | 134,763 | 34,360 | | | | | --- | 0003 |
| SX5E Call 5933.28 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 04/16/2026 | 04/15/2027 | 506 | 3,000,000 | 5933.280 | 209,400 | | | 269,526 | | 269,526 | 60,126 | | | | | --- | 0003 |
| SX5E Call 5933.28 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 04/16/2026 | 04/15/2027 | 2,444 | 14,500,000 | 5933.280 | 1,012,100 | | | 1,302,711 | | 1,302,711 | 290,611 | | | | | --- | 0003 |
| SX5E Call 5934.96 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 05/14/2026 | 05/20/2027 | 2,544 | 15,100,000 | 5934.960 | 1,075,120 | | | 1,271,856 | | 1,271,856 | 196,736 | | | | | --- | 0003 |
| SX5E Call 5934.96 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 05/14/2026 | 05/20/2027 | 421 | 2,500,000 | 5934.960 | 178,000 | | | 210,572 | | 210,572 | 32,572 | | | | | --- | 0003 |
| SX5E Call 5934.96 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES71P3U3RHIGC71XBU11 | 05/21/2026 | 05/20/2027 | 472 | 2,800,000 | 5934.960 | 203,338 | | | 235,841 | | 235,841 | 32,503 | | | | | --- | 0003 |
| SX5E Call 6041.14 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 01/15/2026 | 01/14/2027 | 2,980 | 18,000,000 | 6041.140 | 1,110,600 | | | 1,121,011 | | 1,121,011 | 10,411 | | | | | --- | 0003 |
| SX5E Call 6041.14 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 01/15/2026 | 01/14/2027 | 166 | 1,000,000 | 6041.140 | 61,700 | | | 62,278 | | 62,278 | 578 | | | | | --- | 0003 |
| SX5E Call 6041.14 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 01/22/2026 | 01/14/2027 | 116 | 700,000 | 6041.140 | 39,084 | | | 43,595 | | 43,595 | 4,510 | | | | | --- | 0003 |
| SX5E Call 6059.62 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 02/19/2026 | 02/18/2027 | 495 | 3,000,000 | 6059.620 | 194,400 | | | 197,057 | | 197,057 | 2,657 | | | | | --- | 0003 |
| SX5E Call 6059.62 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 02/19/2026 | 02/18/2027 | 2,739 | 16,600,000 | 6059.620 | 1,075,506 | | | 1,090,383 | | 1,090,383 | 14,877 | | | | | --- | 0003 |
| SX5E Call 6059.62 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 02/26/2026 | 02/18/2027 | 314 | 1,900,000 | 6059.620 | 139,830 | | | 124,803 | | 124,803 | (15,027) | | | | | --- | 0003 |

# 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) |
| SX5E Call 6283.61 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 07/22/2026 | 07/15/2027 | 207 | 1,300,000 | 6283.610 | | 95,249 | | 68,843 | | 68,843 | (26,406) | | | | | --- | 0003 |
| SX5E Call 6283.61 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 07/16/2026 | 07/15/2027 | 2,690 | 16,900,000 | 6283.610 | | 1,198,210 | | 894,964 | | 894,964 | (303,246) | | | | | --- | 0003 |
| SX5E Call 6283.61 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 07/16/2026 | 07/15/2027 | 286 | 1,800,000 | 6283.610 | | 127,620 | | 95,322 | | 95,322 | (32,298) | | | | | --- | 0003 |
| SX5E Call 6322.9 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 09/24/2026 | 09/16/2027 | 1,107 | 7,000,000 | 6322.900 | | 460,762 | | 404,458 | | 404,458 | (56,304) | | | | | --- | 0003 |
| SX5E Call 6322.9 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 09/24/2026 | 09/16/2027 | 1,740 | 11,000,000 | 6322.900 | | 724,055 | | 635,577 | | 635,577 | (88,478) | | | | | --- | 0003 |
| SX5E Call 6322.9 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 09/17/2026 | 09/16/2027 | 2,357 | 14,900,000 | 6322.900 | | 1,035,550 | | 860,918 | | 860,918 | (174,632) | | | | | --- | 0003 |
| SX5E Call 6322.9 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 09/17/2026 | 09/16/2027 | 712 | 4,500,000 | 6322.900 | | 312,750 | | 260,009 | | 260,009 | (52,741) | | | | | --- | 0003 |
| SX5E Call 6323.27 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 06/18/2026 | 06/17/2027 | 2,578 | 16,300,000 | 6323.270 | | 1,118,180 | | 747,533 | | 747,533 | (370,647) | | | | | --- | 0003 |
| SX5E Call 6323.27 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 06/18/2026 | 06/17/2027 | 364 | 2,300,000 | 6323.270 | | 157,780 | | 105,480 | | 105,480 | (52,300) | | | | | --- | 0003 |
| SX5E Call 6323.27 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 06/24/2026 | 06/17/2027 | 174 | 1,100,000 | 6323.270 | | 65,599 | | 50,447 | | 50,447 | (15,152) | | | | | --- | 0003 |
| SX5E Call 6422.06 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 08/20/2026 | 08/19/2027 | 420 | 2,700,000 | 6422.060 | | 189,000 | | 123,497 | | 123,497 | (65,503) | | | | | --- | 0003 |
| SX5E Call 6422.06 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 08/20/2026 | 08/19/2027 | 3,426 | 22,000,000 | 6422.060 | | 1,540,000 | | 1,006,268 | | 1,006,268 | (533,732) | | | | | --- | 0003 |
| SX5E Call 6422.06 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 08/27/2026 | 08/19/2027 | 358 | 2,300,000 | 6422.060 | | 158,440 | | 105,201 | | 105,201 | (53,239) | | | | | --- | 0003 |
| 0159999999. Subtotal - purchased options - hedging other - call options and warrants | | | | | | | | | | 283,264,148 | 758,282,383 | | 1,399,606,007 | XXX | 1,399,606,007 | 333,400,176 | | | | | XXX | XXX |
| SPX Put 6762.94 10/20/2031 | RILA Hedge | Exhibit 5 | Equity/Index | UBS Financial Services BFM8T61CT2L1QCEMIK50 | 11/14/2025 | 10/20/2031 | 2,152 | 14,553,315 | 6762.945 | 1,613,841 | | | 1,018,548 | | 1,018,548 | (518,219) | | | | | --- | 0018 |
| SPXW US 10/06/26 P7490 | Equity Portfolio Hedge | D 2-2 | Equity/Index | CBO 529900RLNSGA90UPEH54 | 09/29/2026 | 10/06/2026 | 300 | 224,700,000 | 7490.000 | | 226,803 | | 261,000 | | 261,000 | 34,197 | | | | | --- | 0016 |
| 0169999999. Subtotal - purchased options - hedging other - put options | | | | | | | | | | 1,613,841 | 226,803 | | 1,279,548 | XXX | 1,279,548 | (484,022) | | | | | XXX | XXX |
| 0219999999. Subtotal - purchased options - hedging other | | | | | | | | | | 284,877,989 | 758,509,186 | | 1,400,885,555 | XXX | 1,400,885,555 | 332,916,154 | | | | | 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 | | | | | | | | | | 283,264,148 | 758,282,383 | | 1,399,606,007 | XXX | 1,399,606,007 | 333,400,176 | | | | | XXX | XXX |
| 0449999999. Total purchased options - put options | | | | | | | | | | 1,613,841 | 226,803 | | 1,279,548 | XXX | 1,279,548 | (484,022) | | | | | 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 | | | | | | | | | | 284,877,989 | 758,509,186 | | 1,400,885,555 | XXX | 1,400,885,555 | 332,916,154 | | | | | 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 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 01/15/2026 | 01/14/2027 | 21,000 | 2,262,750 | 107.750 | | (4,620) | | (22,024) | | (22,024) | (17,404) | | | | | --- | 0004 |
| Basket Option Call 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 01/15/2026 | 01/14/2027 | 187,000 | 19,775,250 | 105.750 | | (115,940) | | (347,153) | | (347,153) | (231,213) | | | | | --- | 0004 |
| Basket Option Call 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 01/15/2026 | 01/14/2027 | 1,042,000 | 111,233,500 | 106.750 | | (385,540) | | (1,474,977) | | (1,474,977) | (1,089,437) | | | | | --- | 0004 |
| Basket Option Call 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 02/19/2026 | 02/18/2027 | 29,000 | 3,124,750 | 107.750 | | (7,540) | | (45,353) | | (45,353) | (37,813) | | | | | --- | 0004 |
| Basket Option Call 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 02/26/2026 | 02/18/2027 | 28,000 | 2,800,000 | 100.000 | | (106,400) | | (176,867) | | (176,867) | (70,467) | | | | | --- | 0004 |

# 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) |
| Basket Option Call 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 02/19/2026 | 02/18/2027 | 929,000 | 99,170,750 | 106.750 | | (408,760) | | (1,859,867) | | (1,859,867) | (1,451,107) | | | | | --- | 0004 |
| Basket Option Call 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 02/19/2026 | 02/18/2027 | 185,000 | 19,563,750 | 105.750 | | (129,500) | | (456,336) | | (456,336) | (326,836) | | | | | --- | 0004 |
| Basket Option Call 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 03/19/2026 | 03/18/2027 | 163,000 | 17,237,250 | 105.750 | | (448,250) | | (948,464) | | (948,464) | (500,214) | | | | | --- | 0004 |
| Basket Option Call 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 03/19/2026 | 03/18/2027 | 824,000 | 87,962,000 | 106.750 | | (1,961,120) | | (4,233,197) | | (4,233,197) | (2,272,077) | | | | | --- | 0004 |
| Basket Option Call 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 03/25/2026 | 03/18/2027 | 30,000 | 3,202,500 | 106.750 | | (22,176) | | (154,121) | | (154,121) | (131,945) | | | | | --- | 0004 |
| Basket Option Call 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 04/23/2026 | 04/15/2027 | 20,000 | 2,155,000 | 107.750 | | (7,200) | | (42,651) | | (42,651) | (35,451) | | | | | --- | 0004 |
| Basket Option Call 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 04/16/2026 | 04/15/2027 | 224,000 | 23,688,000 | 105.750 | | (172,480) | | (688,024) | | (688,024) | (515,544) | | | | | --- | 0004 |
| Basket Option Call 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 04/16/2026 | 04/15/2027 | 885,000 | 94,473,750 | 106.750 | | (424,800) | | (2,280,847) | | (2,280,847) | (1,856,047) | | | | | --- | 0004 |
| Basket Option Call 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 05/21/2026 | 05/20/2027 | 10,000 | 1,000,000 | 100.000 | | (35,600) | | (51,501) | | (51,501) | (15,901) | | | | | --- | 0004 |
| Basket Option Call 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 05/14/2026 | 05/20/2027 | 195,000 | 20,621,250 | 105.750 | | (173,550) | | (406,968) | | (406,968) | (233,418) | | | | | --- | 0004 |
| Basket Option Call 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 05/14/2026 | 05/20/2027 | 904,000 | 96,502,000 | 106.750 | | (569,520) | | (1,570,562) | | (1,570,562) | (1,001,042) | | | | | --- | 0004 |
| Basket Option Call 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 06/18/2026 | 06/17/2027 | 238,000 | 25,168,500 | 105.750 | | (190,400) | | (396,831) | | (396,831) | (206,431) | | | | | --- | 0004 |
| Basket Option Call 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 06/18/2026 | 06/17/2027 | 795,000 | 84,866,250 | 106.750 | | (484,950) | | (1,082,829) | | (1,082,829) | (597,879) | | | | | --- | 0004 |
| Basket Option Call 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 07/16/2026 | 07/15/2027 | 869,000 | 92,765,750 | 106.750 | | (486,640) | | (1,466,205) | | (1,466,205) | (979,565) | | | | | --- | 0004 |
| Basket Option Call 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 07/16/2026 | 07/15/2027 | 195,000 | 20,621,250 | 105.750 | | (169,650) | | (394,444) | | (394,444) | (224,794) | | | | | --- | 0004 |
| Basket Option Call 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 08/20/2026 | 08/19/2027 | 860,000 | 91,805,000 | 106.750 | | (464,400) | | (1,485,864) | | (1,485,864) | (1,021,464) | | | | | --- | 0004 |
| Basket Option Call 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 08/20/2026 | 08/19/2027 | 235,000 | 24,851,250 | 105.750 | | (197,400) | | (482,931) | | (482,931) | (285,531) | | | | | --- | 0004 |
| Basket Option Call 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 09/24/2026 | 09/16/2027 | 100,000 | 10,775,000 | 107.750 | | (27,000) | | (206,862) | | (206,862) | (179,862) | | | | | --- | 0004 |
| Basket Option Call 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 09/17/2026 | 09/16/2027 | 971,000 | 103,654,250 | 106.750 | | (427,240) | | (2,259,942) | | (2,259,942) | (1,832,702) | | | | | --- | 0004 |
| Basket Option Call 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 09/17/2026 | 09/16/2027 | 156,000 | 16,497,000 | 105.750 | | (110,760) | | (422,325) | | (422,325) | (311,565) | | | | | --- | 0004 |
| Basket Option Call 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 10/16/2025 | 10/15/2026 | 1,246,000 | 132,699,000 | 106.500 | (598,080) | | | (2,307,546) | | (2,307,546) | (39,684) | | | | | --- | 0004 |
| Basket Option Call 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 10/16/2025 | 10/15/2026 | 160,000 | 16,880,000 | 105.500 | (134,400) | | | (427,474) | | (427,474) | (78,475) | | | | | --- | 0004 |
| Basket Option Call 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/23/2025 | 10/15/2026 | 30,000 | 3,000,000 | 100.000 | (112,095) | | | (238,378) | | (238,378) | (90,321) | | | | | --- | 0004 |
| Basket Option Call 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 11/20/2025 | 11/19/2026 | 1,367,000 | 145,585,500 | 106.500 | (943,230) | | | (5,772,664) | | (5,772,664) | (1,738,739) | | | | | --- | 0004 |
| Basket Option Call 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 11/20/2025 | 11/19/2026 | 199,000 | 20,994,500 | 105.500 | (206,960) | | | (1,006,346) | | (1,006,346) | (328,405) | | | | | --- | 0004 |
| Basket Option Call 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 12/18/2025 | 12/17/2026 | 1,307,000 | 139,522,250 | 106.750 | (509,730) | | | (2,907,371) | | (2,907,371) | (504,469) | | | | | --- | 0004 |
| Basket Option Call 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 12/18/2025 | 12/17/2026 | 168,000 | 17,766,000 | 105.750 | (107,520) | | | (475,043) | | (475,043) | (109,655) | | | | | --- | 0004 |
| Basket Option Call 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/23/2025 | 12/17/2026 | 34,000 | 3,663,500 | 107.750 | (8,499) | | | (57,761) | | (57,761) | (5,413) | | | | | --- | 0004 |
| Rainbow Option Call 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 01/15/2026 | 01/14/2027 | 236,000 | 25,488,000 | 108.000 | | (177,000) | | (557,385) | | (557,385) | (380,385) | | | | | --- | 0008 |

# 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) |
| Rainbow Option Call 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 02/19/2026 | 02/18/2027 | 161,000 | 17,388,000 | 108.000 | | (132,020) | | (478,002) | | (478,002) | (345,982) | | | | | --- | 0008 |
| Rainbow Option Call 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 03/19/2026 | 03/18/2027 | 186,000 | 20,088,000 | 108.000 | | (228,780) | | (1,326,442) | | (1,326,442) | (1,097,662) | | | | | --- | 0008 |
| Rainbow Option Call 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 04/16/2026 | 04/15/2027 | 223,000 | 24,084,000 | 108.000 | | (200,700) | | (858,892) | | (858,892) | (658,192) | | | | | --- | 0008 |
| Rainbow Option Call 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 05/21/2026 | 05/20/2027 | 20,000 | 2,160,000 | 108.000 | | (21,000) | | (60,101) | | (60,101) | (39,101) | | | | | --- | 0008 |
| Rainbow Option Call 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 05/14/2026 | 05/20/2027 | 191,000 | 20,628,000 | 108.000 | | (215,830) | | (573,965) | | (573,965) | (358,135) | | | | | --- | 0008 |
| Rainbow Option Call 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 06/18/2026 | 06/17/2027 | 180,000 | 19,440,000 | 108.000 | | (194,400) | | (426,247) | | (426,247) | (231,847) | | | | | --- | 0008 |
| Rainbow Option Call 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/24/2026 | 06/17/2027 | 49,000 | 4,900,000 | 100.000 | | (250,880) | | (324,248) | | (324,248) | (73,368) | | | | | --- | 0008 |
| Rainbow Option Call 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 07/16/2026 | 07/15/2027 | 197,000 | 21,276,000 | 108.000 | | (179,270) | | (440,085) | | (440,085) | (260,815) | | | | | --- | 0008 |
| Rainbow Option Call 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 08/20/2026 | 08/19/2027 | 319,000 | 34,452,000 | 108.000 | | (325,380) | | (733,936) | | (733,936) | (408,556) | | | | | --- | 0008 |
| Rainbow Option Call 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 08/27/2026 | 08/19/2027 | 35,000 | 3,500,000 | 100.000 | | (190,050) | | (213,678) | | (213,678) | (23,628) | | | | | --- | 0008 |
| Rainbow Option Call 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 09/17/2026 | 09/16/2027 | 266,000 | 28,728,000 | 108.000 | | (255,360) | | (871,057) | | (871,057) | (615,697) | | | | | --- | 0008 |
| Rainbow Option Call 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | JP Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97 | 09/24/2026 | 09/16/2027 | 60,000 | 6,000,000 | 100.000 | | (312,600) | | (455,318) | | (455,318) | (142,718) | | | | | --- | 0008 |
| Rainbow Option Call 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 10/16/2025 | 10/15/2026 | 157,000 | 16,956,000 | 108.000 | (136,590) | | | (488,203) | | (488,203) | 1,119,527 | | | | | --- | 0008 |
| Rainbow Option Call 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 11/20/2025 | 11/19/2026 | 223,000 | 24,084,000 | 108.000 | (787,190) | | | (1,231,399) | | (1,231,399) | 1,494,043 | | | | | --- | 0008 |
| Rainbow Option Call 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/18/2025 | 12/17/2026 | 142,000 | 15,336,000 | 108.000 | (107,920) | | | (537,884) | | (537,884) | 1,119,977 | | | | | --- | 0008 |
| SP5LVI Call 11563.13 10/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 10/22/2025 | 10/14/2027 | 579 | 6,700,000 | 11563.130 | (752,091) | | | (486,519) | | (486,519) | 157,393 | | | | | --- | 0002 |
| SPPRISME Call 5719.82 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 11/25/2025 | 11/19/2026 | 2,308 | 13,200,000 | 5719.820 | (415,450) | | | (620,911) | | (620,911) | (250,449) | | | | | --- | 0007 |
| SPPRISME Call 5769.68 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | UBS Financial Services BFM8T61CT2L1QCEMIK50 | 12/23/2025 | 12/17/2026 | 5,165 | 29,800,000 | 5769.680 | (707,299) | | | (1,166,704) | | (1,166,704) | (440,684) | | | | | --- | 0007 |
| SPPRISME Call 5773.83 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 10/22/2025 | 10/15/2026 | 918 | 5,300,000 | 5773.830 | (135,293) | | | (196,742) | | (196,742) | (81,272) | | | | | --- | 0007 |
| SPPRISME Call 5773.83 10/19/2028 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 10/22/2025 | 10/19/2028 | 450 | 2,600,000 | 5773.830 | (107,551) | | | (141,259) | | (141,259) | (38,438) | | | | | --- | 0007 |
| SPPRISME Call 5781.05 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/22/2026 | 01/14/2027 | 2,387 | 13,800,000 | 5781.050 | | (285,208) | | (528,546) | | (528,546) | (243,338) | | | | | --- | 0007 |
| SPPRISME Call 5784.7 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | UBS Financial Services BFM8T61CT2L1QCEMIK50 | 06/24/2026 | 06/17/2027 | 7,261 | 42,000,000 | 5784.700 | | (669,399) | | (1,796,409) | | (1,796,409) | (1,127,010) | | | | | --- | 0007 |
| SPPRISME Call 5807.13 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/26/2026 | 02/18/2027 | 3,513 | 20,400,000 | 5807.130 | | (516,505) | | (730,368) | | (730,368) | (213,863) | | | | | --- | 0007 |
| SPPRISME Call 5819.18 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 03/26/2026 | 03/18/2027 | 10,465 | 60,900,000 | 5819.180 | | (1,085,728) | | (2,145,844) | | (2,145,844) | (1,060,116) | | | | | --- | 0007 |
| SPPRISME Call 5826.52 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 07/23/2026 | 07/15/2027 | 3,604 | 21,000,000 | 5826.520 | | (546,532) | | (805,154) | | (805,154) | (258,622) | | | | | --- | 0007 |
| SPPRISME Call 5826.52 07/19/2029 | FIUL Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 07/23/2026 | 07/19/2029 | 86 | 500,000 | 5826.520 | | (20,636) | | (26,346) | | (26,346) | (5,710) | | | | | --- | 0007 |
| SPPRISME Call 5854.5 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 04/23/2026 | 04/15/2027 | 6,491 | 38,000,000 | 5854.500 | | (901,344) | | (1,210,905) | | (1,210,905) | (309,561) | | | | | --- | 0007 |
| SPPRISME Call 5946.08 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 08/27/2026 | 08/19/2027 | 7,063 | 42,000,000 | 5946.080 | | (943,938) | | (1,124,800) | | (1,124,800) | (180,862) | | | | | --- | 0007 |

# 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) |
| SPPRISME Call 5961.91 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 05/21/2026 | 05/20/2027 | 7,129 | 42,500,000 | 5961.910 | | (760,243) | | (935,625) | | (935,625) | (175,383) | | | | | --- | 0007 |
| SPPRISME Call 6036.25 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/24/2026 | 09/16/2027 | 3,148 | 19,000,000 | 6036.250 | | (418,296) | | (384,212) | | (384,212) | 34,084 | | | | | --- | 0007 |
| SPX Call 6826.47 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 11/20/2025 | 11/19/2026 | 10,400 | 70,995,288 | 6826.470 | (4,617,132) | | | (9,038,848) | | (9,038,848) | (3,531,859) | | | | | --- | 0001 |
| SPX Call 6865.87 03/30/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/02/2026 | 03/30/2027 | 1,933 | 13,272,433 | 6865.874 | | (897,637) | | (1,941,517) | | (1,941,517) | (1,043,880) | | | | | --- | 0001 |
| SPX Call 6865.87 03/30/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 04/02/2026 | 03/30/2027 | 365 | 2,503,322 | 6865.874 | | (169,304) | | (366,191) | | (366,191) | (196,887) | | | | | --- | 0001 |
| SPX Call 6907.08 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/19/2026 | 03/18/2027 | 9,900 | 68,380,092 | 6907.080 | | (4,548,060) | | (9,474,332) | | (9,474,332) | (4,926,272) | | | | | --- | 0001 |
| SPX Call 6920.75 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 10/16/2025 | 10/15/2026 | 11,300 | 78,204,475 | 6920.750 | (4,645,543) | | | (8,390,878) | | (8,390,878) | (3,530,633) | | | | | --- | 0001 |
| SPX Call 6931.09 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 11/20/2025 | 11/19/2026 | 6,000 | 41,586,540 | 6931.090 | (2,322,390) | | | (4,618,902) | | (4,618,902) | (1,847,238) | | | | | --- | 0001 |
| SPX Call 6999.72 03/23/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 03/27/2026 | 03/23/2027 | 2,304 | 16,129,513 | 6999.722 | | (766,563) | | (2,032,338) | | (2,032,338) | (1,265,775) | | | | | --- | 0001 |
| SPX Call 6999.72 03/23/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 03/27/2026 | 03/23/2027 | 444 | 3,107,492 | 6999.722 | | (147,685) | | (391,548) | | (391,548) | (243,863) | | | | | --- | 0001 |
| SPX Call 7019.4 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/19/2026 | 03/18/2027 | 5,700 | 40,010,580 | 7019.400 | | (2,289,377) | | (4,908,100) | | (4,908,100) | (2,618,723) | | | | | --- | 0001 |
| SPX Call 7026.81 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 10/16/2025 | 10/15/2026 | 6,800 | 47,782,308 | 7026.810 | (2,404,276) | | | (4,338,009) | | (4,338,009) | (1,848,775) | | | | | --- | 0001 |
| SPX Call 7029.17 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 11/20/2025 | 11/19/2026 | 71,200 | 500,476,904 | 7029.170 | (24,021,100) | | | (48,268,004) | | (48,268,004) | (19,600,733) | | | | | --- | 0001 |
| SPX Call 7045.51 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 11/20/2025 | 11/19/2026 | 2,400 | 16,909,224 | 7045.510 | (792,444) | | | (1,590,616) | | (1,590,616) | (647,024) | | | | | --- | 0001 |
| SPX Call 7056.94 10/13/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 10/17/2025 | 10/13/2026 | 2,557 | 18,047,579 | 7056.945 | (865,346) | | | (1,546,618) | | (1,546,618) | (661,950) | | | | | --- | 0001 |
| SPX Call 7056.94 10/13/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 10/17/2025 | 10/13/2026 | 52 | 367,050 | 7056.945 | (17,599) | | | (31,455) | | (31,455) | (13,463) | | | | | --- | 0001 |
| SPX Call 7075.02 03/15/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 03/20/2026 | 03/15/2027 | 132 | 931,217 | 7075.016 | (45,731) | | | (106,491) | | (106,491) | (60,760) | | | | | --- | 0001 |
| SPX Call 7075.02 03/15/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 03/20/2026 | 03/15/2027 | 1,981 | 14,013,188 | 7075.016 | | (688,171) | | (1,602,506) | | (1,602,506) | (914,335) | | | | | --- | 0001 |
| SPX Call 7078.21 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 11/20/2025 | 11/19/2026 | 13,300 | 94,140,193 | 7078.210 | (4,182,651) | | | (8,413,161) | | (8,413,161) | (3,432,420) | | | | | --- | 0001 |
| SPX Call 7083.01 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/18/2025 | 12/17/2026 | 11,300 | 80,038,013 | 7083.010 | (5,122,516) | | | (7,552,970) | | (7,552,970) | (3,024,170) | | | | | --- | 0001 |
| SPX Call 7118.49 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/19/2026 | 03/18/2027 | 53,300 | 379,415,517 | 7118.490 | | (18,661,130) | | (41,481,141) | | (41,481,141) | (22,820,011) | | | | | --- | 0001 |
| SPX Call 7118.49 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 04/01/2026 | 03/18/2027 | 6,478 | 46,117,000 | 7118.493 | | (2,183,969) | | (5,041,931) | | (5,041,931) | (2,857,962) | | | | | --- | 0001 |
| SPX Call 7125.51 10/20/2026 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 10/24/2025 | 10/20/2026 | 41 | 295,190 | 7125.515 | (15,491) | | | (22,595) | | (22,595) | (9,513) | | | | | --- | 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 7125.51 10/20/2026 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 10/24/2025 | 10/20/2026 | 1,726 | 12,297,490 | 7125.515 | (645,343) | | | (941,314) | | (941,314) | (396,288) | | | | | --- | 0001 |
| SPX Call 7126.25 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 10/16/2025 | 10/15/2026 | 67,800 | 483,159,750 | 7126.250 | (20,592,216) | | | (36,631,852) | | (36,631,852) | (15,589,261) | | | | | --- | 0001 |
| SPX Call 7127.25 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 11/20/2025 | 11/19/2026 | 2,600 | 18,530,850 | 7127.250 | (759,863) | | | (1,527,886) | | (1,527,886) | (625,099) | | | | | --- | 0001 |
| SPX Call 7128.12 04/06/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 04/10/2026 | 04/06/2027 | 2,793 | 19,905,682 | 7128.123 | (1,223,251) | | | (2,215,409) | | (2,215,409) | (992,158) | | | | | --- | 0001 |
| SPX Call 7128.12 04/06/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 04/10/2026 | 04/06/2027 | 386 | 2,752,396 | 7128.123 | (169,141) | | | (306,329) | | (306,329) | (137,188) | | | | | --- | 0001 |
| SPX Call 7135.01 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/19/2026 | 03/18/2027 | 3,300 | 23,545,533 | 7135.010 | (856,730) | | | (2,523,233) | | (2,523,233) | (1,666,504) | | | | | --- | 0001 |
| SPX Call 7142.82 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 10/16/2025 | 10/15/2026 | 2,900 | 20,714,178 | 7142.820 | (857,907) | | | (1,519,867) | | (1,519,867) | (645,346) | | | | | --- | 0001 |
| SPX Call 7168.04 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/19/2026 | 03/18/2027 | 12,500 | 89,600,500 | 7168.040 | (3,798,438) | | | (9,219,676) | | (9,219,676) | (5,421,239) | | | | | --- | 0001 |
| SPX Call 7174.1 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 02/19/2026 | 02/18/2027 | 8,300 | 59,545,030 | 7174.100 | (3,455,290) | | | (5,751,697) | | (5,751,697) | (2,296,407) | | | | | --- | 0001 |
| SPX Call 7175.97 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 10/16/2025 | 10/15/2026 | 9,900 | 71,042,103 | 7175.970 | (2,775,762) | | | (4,868,549) | | (4,868,549) | (2,054,119) | | | | | --- | 0001 |
| SPX Call 7179.1 11/17/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 11/21/2025 | 11/17/2026 | 3,104 | 22,280,749 | 7179.103 | (827,788) | | | (1,664,600) | | (1,664,600) | (680,778) | | | | | --- | 0001 |
| SPX Call 7179.1 11/17/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 11/21/2025 | 11/17/2026 | 316 | 2,271,740 | 7179.103 | (84,401) | | | (169,722) | | (169,722) | (69,412) | | | | | --- | 0001 |
| SPX Call 7192.33 11/24/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/01/2025 | 11/24/2026 | 2,174 | 15,636,907 | 7192.330 | (807,681) | | | (1,163,881) | | (1,163,881) | (473,710) | | | | | --- | 0001 |
| SPX Call 7192.33 11/24/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/01/2025 | 11/24/2026 | 228 | 1,639,250 | 7192.330 | (84,671) | | | (122,012) | | (122,012) | (49,660) | | | | | --- | 0001 |
| SPX Call 7198.18 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/18/2025 | 12/17/2026 | 8,000 | 57,585,440 | 7198.180 | (2,617,560) | | | (4,539,956) | | (4,539,956) | (1,835,542) | | | | | --- | 0001 |
| SPX Call 7198.65 03/09/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 03/13/2026 | 03/09/2027 | 2,665 | 19,182,781 | 7198.647 | (914,619) | | | (1,862,261) | | (1,862,261) | (947,642) | | | | | --- | 0001 |
| SPX Call 7198.65 03/09/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 03/13/2026 | 03/09/2027 | 317 | 2,282,348 | 7198.647 | (108,820) | | | (221,570) | | (221,570) | (112,750) | | | | | --- | 0001 |
| SPX Call 7200.19 10/06/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/10/2025 | 10/06/2026 | 47 | 338,307 | 7200.193 | (12,644) | | | (21,355) | | (21,355) | (9,059) | | | | | --- | 0001 |
| SPX Call 7200.19 10/06/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 10/10/2025 | 10/06/2026 | 2,051 | 14,765,648 | 7200.193 | (551,841) | | | (932,053) | | (932,053) | (395,384) | | | | | --- | 0001 |
| SPX Call 7201.07 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/19/2026 | 03/18/2027 | 1,900 | 13,682,033 | 7201.070 | (433,001) | | | (1,350,621) | | (1,350,621) | (917,620) | | | | | --- | 0001 |
| SPX Call 7225.33 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/20/2025 | 11/19/2026 | 2,569 | 18,564,000 | 7225.330 | (666,960) | | | (1,283,622) | | (1,283,622) | (523,561) | | | | | --- | 0001 |
| SPX Call 7225.69 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 10/16/2025 | 10/15/2026 | 1,900 | 13,728,811 | 7225.690 | (490,542) | | | (842,831) | | (842,831) | (349,801) | | | | | --- | 0001 |
| SPX Call 7254.61 10/27/2026 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 10/31/2025 | 10/27/2026 | 2,158 | 15,655,744 | 7254.613 | (799,122) | | | (935,125) | | (935,125) | (378,950) | | | | | --- | 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 7254.61 10/27/2026 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3QJCEQV1H4R804 | 10/31/2025 | 10/27/2026 | 56 | 407,695 | 7254.613 | (20,810) | | | (24,352) | | (24,352) | (9,868) | | | | | --- | 0001 |
| SPX Call 7260.44 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/15/2026 | 01/14/2027 | 8,500 | 61,713,740 | 7260.440 | | (2,609,245) | | (4,809,398) | | (4,809,398) | (2,200,153) | | | | | --- | 0001 |
| SPX Call 7262.55 11/03/2026 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3QJCEQV1H4R804 | 11/07/2025 | 11/03/2026 | 1,974 | 14,335,594 | 7262.547 | (522,967) | | | (865,520) | | (865,520) | (349,989) | | | | | --- | 0001 |
| SPX Call 7262.55 11/03/2026 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3QJCEQV1H4R804 | 11/07/2025 | 11/03/2026 | 62 | 449,470 | 7262.547 | (16,397) | | | (27,137) | | (27,137) | (10,973) | | | | | --- | 0001 |
| SPX Call 7268.92 12/15/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 12/19/2025 | 12/15/2026 | 2,783 | 20,225,831 | 7268.918 | (879,824) | | | (1,398,796) | | (1,398,796) | (565,298) | | | | | --- | 0001 |
| SPX Call 7268.92 12/15/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 12/19/2025 | 12/15/2026 | 316 | 2,296,349 | 7268.918 | (99,891) | | | (158,813) | | (158,813) | (64,181) | | | | | --- | 0001 |
| SPX Call 7285.95 02/16/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 02/20/2026 | 02/16/2027 | 1,890 | 13,768,004 | 7285.954 | | (703,064) | | (1,129,452) | | (1,129,452) | (426,388) | | | | | --- | 0001 |
| SPX Call 7285.95 02/16/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 02/20/2026 | 02/16/2027 | 228 | 1,658,309 | 7285.954 | | (84,682) | | (136,039) | | (136,039) | (51,357) | | | | | --- | 0001 |
| SPX Call 7289.45 03/02/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/06/2026 | 03/02/2027 | 416 | 3,034,621 | 7289.452 | | (144,979) | | (256,345) | | (256,345) | (111,366) | | | | | --- | 0001 |
| SPX Call 7289.45 03/02/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 03/06/2026 | 03/02/2027 | 2,682 | 19,548,603 | 7289.452 | | (933,938) | | (1,651,339) | | (1,651,339) | (717,401) | | | | | --- | 0001 |
| SPX Call 7290.22 11/09/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 11/14/2025 | 11/09/2026 | 2,043 | 14,893,463 | 7290.219 | (600,317) | | | (870,234) | | (870,234) | (350,166) | | | | | --- | 0001 |
| SPX Call 7290.22 11/09/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 11/14/2025 | 11/09/2026 | 126 | 916,398 | 7290.219 | (36,938) | | | (53,546) | | (53,546) | (21,546) | | | | | --- | 0001 |
| SPX Call 7290.76 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/19/2026 | 02/18/2027 | 6,543 | 47,706,250 | 7290.758 | | (2,320,881) | | (3,913,975) | | (3,913,975) | (1,593,094) | | | | | --- | 0001 |
| SPX Call 7299.8 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/18/2025 | 12/17/2026 | 76,900 | 561,354,620 | 7299.800 | (21,358,591) | | | (37,041,438) | | (37,041,438) | (14,958,896) | | | | | --- | 0001 |
| SPX Call 7300.17 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/19/2026 | 03/18/2027 | 3,600 | 26,280,612 | 7300.170 | | (887,022) | | (2,276,375) | | (2,276,375) | (1,389,353) | | | | | --- | 0001 |
| SPX Call 7307.91 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 02/19/2026 | 02/18/2027 | 700 | 5,115,537 | 7307.910 | | (240,926) | | (409,213) | | (409,213) | (168,287) | | | | | --- | 0001 |
| SPX Call 7315.02 12/18/2026 | FIA Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 12/26/2025 | 12/18/2026 | 2,270 | 16,604,268 | 7315.015 | (771,535) | | | (1,069,119) | | (1,069,119) | (431,346) | | | | | --- | 0001 |
| SPX Call 7315.02 12/18/2026 | FIA Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 12/26/2025 | 12/18/2026 | 390 | 2,853,808 | 7315.015 | (132,605) | | | (183,751) | | (183,751) | (74,136) | | | | | --- | 0001 |
| SPX Call 7316.74 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/18/2025 | 12/17/2026 | 3,400 | 24,876,916 | 7316.740 | (918,969) | | | (1,590,342) | | (1,590,342) | (641,308) | | | | | --- | 0001 |
| SPX Call 7325.12 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3QJCEQV1H4R804 | 10/16/2025 | 10/15/2026 | 8,855 | 64,863,500 | 7325.122 | (1,940,035) | | | (3,089,658) | | (3,089,658) | (1,196,823) | | | | | --- | 0001 |
| SPX Call 7328.58 12/08/2026 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3QJCEQV1H4R804 | 12/12/2025 | 12/08/2026 | 2,741 | 20,086,408 | 7328.583 | (864,705) | | | (1,208,308) | | (1,208,308) | (483,751) | | | | | --- | 0001 |
| SPX Call 7328.58 12/08/2026 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3QJCEQV1H4R804 | 12/12/2025 | 12/08/2026 | 309 | 2,266,936 | 7328.583 | (97,590) | | | (136,369) | | (136,369) | (54,596) | | | | | --- | 0001 |
| SPX Call 7329.48 12/01/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 12/05/2025 | 12/01/2026 | 2,166 | 15,875,285 | 7329.485 | (723,710) | | | (926,192) | | (926,192) | (368,811) | | | | | --- | 0001 |
| SPX Call 7329.48 12/01/2026 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 12/05/2025 | 12/01/2026 | 172 | 1,259,222 | 7329.485 | (57,404) | | | (73,465) | | (73,465) | (29,254) | | | | | --- | 0001 |
| SPX Call 7334.09 02/23/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 02/27/2026 | 02/23/2027 | 2,230 | 16,353,274 | 7334.090 | | (744,935) | | (1,272,080) | | (1,272,080) | (527,145) | | | | | --- | 0001 |
| SPX Call 7334.09 02/23/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 02/27/2026 | 02/23/2027 | 156 | 1,142,310 | 7334.090 | | (52,035) | | (88,857) | | (88,857) | (36,822) | | | | | --- | 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 7334.78 01/19/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/23/2026 | 01/19/2027 | 1,795 | 13,167,614 | 7334.782 | | (610,254) | | (919,825) | | (919,825) | (309,571) | | | | | --- | 0001 |
| SPX Call 7334.78 01/19/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/23/2026 | 01/19/2027 | 223 | 1,638,895 | 7334.782 | | (75,955) | | (114,485) | | (114,485) | (38,531) | | | | | --- | 0001 |
| SPX Call 7349.49 01/04/2027 | FIA Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 01/09/2026 | 01/04/2027 | 1,973 | 14,499,679 | 7349.485 | | (663,179) | | (934,571) | | (934,571) | (271,392) | | | | | --- | 0001 |
| SPX Call 7349.49 01/04/2027 | FIA Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 01/09/2026 | 01/04/2027 | 197 | 1,448,722 | 7349.485 | | (66,261) | | (93,377) | | (93,377) | (27,116) | | | | | --- | 0001 |
| SPX Call 7350.61 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/18/2025 | 12/17/2026 | 13,000 | 95,557,930 | 7350.610 | (4,158,050) | | | (5,723,004) | | (5,723,004) | (2,298,566) | | | | | --- | 0001 |
| SPX Call 7350.97 02/02/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 02/06/2026 | 02/02/2027 | 1,908 | 14,025,836 | 7350.967 | | (613,440) | | (998,212) | | (998,212) | (384,772) | | | | | --- | 0001 |
| SPX Call 7350.97 02/02/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 02/06/2026 | 02/02/2027 | 127 | 934,019 | 7350.967 | | (40,851) | | (66,474) | | (66,474) | (25,623) | | | | | --- | 0001 |
| SPX Call 7360.59 02/09/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 02/13/2026 | 02/09/2027 | 1,911 | 14,064,510 | 7360.594 | | (610,369) | | (1,008,104) | | (1,008,104) | (397,735) | | | | | --- | 0001 |
| SPX Call 7360.59 02/09/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Societe Generale 02RNE8IBXP4R0TD8PU41 | 02/13/2026 | 02/09/2027 | 206 | 1,517,414 | 7360.594 | | (65,852) | | (108,764) | | (108,764) | (42,912) | | | | | --- | 0001 |
| SPX Call 7361.65 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/16/2026 | 04/15/2027 | 8,200 | 60,365,530 | 7361.650 | | (3,513,782) | | (5,134,020) | | (5,134,020) | (1,620,238) | | | | | --- | 0001 |
| SPX Call 7371.9 04/13/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 04/17/2026 | 04/13/2027 | 2,035 | 15,002,888 | 7371.896 | | (953,540) | | (1,249,810) | | (1,249,810) | (296,270) | | | | | --- | 0001 |
| SPX Call 7371.9 04/13/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 04/17/2026 | 04/13/2027 | 384 | 2,832,958 | 7371.896 | | (180,055) | | (235,998) | | (235,998) | (55,944) | | | | | --- | 0001 |
| SPX Call 7378.5 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/15/2026 | 01/14/2027 | 8,000 | 59,028,000 | 7378.500 | | (2,660,920) | | (3,769,066) | | (3,769,066) | (1,108,146) | | | | | --- | 0001 |
| SPX Call 7384.49 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/18/2025 | 12/17/2026 | 2,200 | 16,245,878 | 7384.490 | (529,045) | | | (908,922) | | (908,922) | (362,535) | | | | | --- | 0001 |
| SPX Call 7390.34 12/28/2026 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 01/02/2026 | 12/28/2026 | 1,628 | 12,034,619 | 7390.343 | | (444,739) | | (697,609) | | (697,609) | (252,870) | | | | | --- | 0001 |
| SPX Call 7390.34 12/28/2026 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 01/02/2026 | 12/28/2026 | 134 | 989,888 | 7390.343 | | (36,581) | | (57,381) | | (57,381) | (20,799) | | | | | --- | 0001 |
| SPX Call 7393.69 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 02/19/2026 | 02/18/2027 | 61,700 | 456,190,673 | 7393.690 | | (18,598,231) | | (31,959,434) | | (31,959,434) | (13,361,203) | | | | | --- | 0001 |
| SPX Call 7395.86 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 01/15/2026 | 01/14/2027 | 2,174 | 16,081,500 | 7395.861 | | (648,545) | | (995,082) | | (995,082) | (346,537) | | | | | --- | 0001 |
| SPX Call 7407.95 01/26/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 01/30/2026 | 01/26/2027 | 2,245 | 16,631,988 | 7407.946 | | (743,079) | | (1,048,416) | | (1,048,416) | (305,337) | | | | | --- | 0001 |
| SPX Call 7407.95 01/26/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 01/30/2026 | 01/26/2027 | 287 | 2,127,556 | 7407.946 | | (95,054) | | (134,113) | | (134,113) | (39,059) | | | | | --- | 0001 |
| SPX Call 7410.84 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Truist Bank JJKC32MCHWD171265Z06 | 02/19/2026 | 02/18/2027 | 3,512 | 26,028,000 | 7410.841 | | (1,039,915) | | (1,773,520) | | (1,773,520) | (733,605) | | | | | --- | 0001 |
| SPX Call 7445.15 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 02/19/2026 | 02/18/2027 | 15,200 | 113,166,280 | 7445.150 | | (4,214,656) | | (7,284,957) | | (7,284,957) | (3,070,301) | | | | | --- | 0001 |
| SPX Call 7445.23 01/12/2027 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 01/16/2026 | 01/12/2027 | 1,670 | 12,435,267 | 7445.225 | | (494,126) | | (692,378) | | (692,378) | (198,252) | | | | | --- | 0001 |
| SPX Call 7445.23 01/12/2027 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 01/16/2026 | 01/12/2027 | 274 | 2,037,014 | 7445.225 | | (80,943) | | (113,418) | | (113,418) | (32,475) | | | | | --- | 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 7479.46 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Truist Bank JJKC32MCHWD171265Z06 | 02/19/2026 | 02/18/2027 | 2,973 | 22,236,000 | 7479.460 | | (784,380) | | (1,349,893) | | (1,349,893) | (565,513) | | | | | --- | 0001 |
| SPX Call 7481.36 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/16/2026 | 04/15/2027 | 5,900 | 44,140,024 | 7481.360 | | (2,143,116) | | (3,176,787) | | (3,176,787) | (1,033,671) | | | | | --- | 0001 |
| SPX Call 7482.67 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/15/2026 | 01/14/2027 | 72,000 | 538,752,240 | 7482.670 | | (20,298,600) | | (28,241,719) | | (28,241,719) | (7,943,119) | | | | | --- | 0001 |
| SPX Call 7486.11 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/18/2025 | 12/17/2026 | 3,600 | 26,949,996 | 7486.110 | (721,818) | | | (1,207,748) | | (1,207,748) | (463,170) | | | | | --- | 0001 |
| SPX Call 7500.03 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/15/2026 | 01/14/2027 | 3,000 | 22,500,090 | 7500.030 | | (822,855) | | (1,138,770) | | (1,138,770) | (315,915) | | | | | --- | 0001 |
| SPX Call 7500.58 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 06/24/2026 | 06/17/2027 | 400 | 3,000,007 | 7500.580 | | (256,545) | | (248,102) | | (248,102) | 8,442 | | | | | --- | 0001 |
| SPX Call 7534.75 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/15/2026 | 01/14/2027 | 10,500 | 79,114,875 | 7534.750 | | (1,790,355) | | (3,725,444) | | (3,725,444) | (1,935,089) | | | | | --- | 0001 |
| SPX Call 7569.47 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 01/15/2026 | 01/14/2027 | 1,613 | 12,208,000 | 7569.472 | | (389,200) | | (533,376) | | (533,376) | (144,176) | | | | | --- | 0001 |
| SPX Call 7582.39 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Truist Bank JJKC32MCHWD171265Z06 | 02/19/2026 | 02/18/2027 | 4,183 | 31,713,500 | 7582.389 | | (928,445) | | (1,596,834) | | (1,596,834) | (668,389) | | | | | --- | 0001 |
| SPX Call 7586.97 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/16/2026 | 04/15/2027 | 51,400 | 389,970,258 | 7586.970 | | (15,952,504) | | (23,934,127) | | (23,934,127) | (7,981,623) | | | | | --- | 0001 |
| SPX Call 7601.65 04/20/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 04/24/2026 | 04/20/2027 | 2,960 | 22,500,524 | 7601.653 | | (1,054,029) | | (1,370,149) | | (1,370,149) | (316,120) | | | | | --- | 0001 |
| SPX Call 7601.65 04/20/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 04/24/2026 | 04/20/2027 | 279 | 2,120,458 | 7601.653 | | (99,332) | | (129,123) | | (129,123) | (29,791) | | | | | --- | 0001 |
| SPX Call 7604.58 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/16/2026 | 04/15/2027 | 2,900 | 22,053,282 | 7604.580 | | (875,742) | | (1,316,322) | | (1,316,322) | (440,580) | | | | | --- | 0001 |
| SPX Call 7639.78 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/16/2026 | 04/15/2027 | 19,800 | 151,267,644 | 7639.780 | | (5,652,900) | | (8,528,494) | | (8,528,494) | (2,875,594) | | | | | --- | 0001 |
| SPX Call 7651.45 04/27/2027 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 05/01/2026 | 04/27/2027 | 2,660 | 20,349,358 | 7651.454 | | (1,067,188) | | (1,173,708) | | (1,173,708) | (106,520) | | | | | --- | 0001 |
| SPX Call 7651.45 04/27/2027 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 05/01/2026 | 04/27/2027 | 404 | 3,089,805 | 7651.454 | | (162,040) | | (178,213) | | (178,213) | (16,174) | | | | | --- | 0001 |
| SPX Call 7673.64 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 01/15/2026 | 01/14/2027 | 2,318 | 17,790,502 | 7673.640 | | (465,290) | | (609,235) | | (609,235) | (143,945) | | | | | --- | 0001 |
| SPX Call 7674.99 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/16/2026 | 04/15/2027 | 2,300 | 17,652,477 | 7674.990 | | (620,057) | | (938,722) | | (938,722) | (318,665) | | | | | --- | 0001 |
| SPX Call 7758.67 05/04/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 05/08/2026 | 05/04/2027 | 174 | 1,353,577 | 7758.669 | | (77,401) | | (67,299) | | (67,299) | 10,102 | | | | | --- | 0001 |
| SPX Call 7758.67 05/04/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 05/08/2026 | 05/04/2027 | 1,954 | 15,163,598 | 7758.669 | | (867,092) | | (753,926) | | (753,926) | 113,166 | | | | | --- | 0001 |
| SPX Call 7780.61 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/16/2026 | 04/15/2027 | 2,300 | 17,895,403 | 7780.610 | | (524,814) | | (791,316) | | (791,316) | (266,502) | | | | | --- | 0001 |
| SPX Call 7841.86 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 06/18/2026 | 06/17/2027 | 6,360 | 49,870,350 | 7841.856 | | (3,081,420) | | (2,561,604) | | (2,561,604) | 519,816 | | | | | --- | 0001 |
| SPX Call 7842.54 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/14/2026 | 05/20/2027 | 6,900 | 54,113,526 | 7842.540 | | (3,260,250) | | (2,494,551) | | (2,494,551) | 765,699 | | | | | --- | 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 7876.55 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/16/2026 | 07/15/2027 | 7,000 | 55,135,850 | 7876.550 | | (3,359,125) | | (2,953,118) | | (2,953,118) | 406,007 | | | | | --- | 0001 |
| SPX Call 7931.31 06/08/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 06/12/2026 | 06/08/2027 | 1,929 | 15,298,592 | 7931.314 | | (750,725) | | (655,061) | | (655,061) | 95,663 | | | | | --- | 0001 |
| SPX Call 7931.31 06/08/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 06/12/2026 | 06/08/2027 | 201 | 1,596,922 | 7931.314 | | (78,363) | | (68,378) | | (68,378) | 9,986 | | | | | --- | 0001 |
| SPX Call 7932.68 07/27/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 07/31/2026 | 07/27/2027 | 3,817 | 30,279,310 | 7932.679 | | (1,488,774) | | (1,552,902) | | (1,552,902) | (64,128) | | | | | --- | 0001 |
| SPX Call 7932.68 07/27/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 07/31/2026 | 07/27/2027 | 393 | 3,117,295 | 7932.679 | | (153,271) | | (159,873) | | (159,873) | (6,602) | | | | | --- | 0001 |
| SPX Call 7938.39 06/22/2027 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3QJCEQV1H4R804 | 06/26/2026 | 06/22/2027 | 2,186 | 17,350,285 | 7938.393 | | (764,966) | | (776,574) | | (776,574) | (11,608) | | | | | --- | 0001 |
| SPX Call 7938.39 06/22/2027 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3QJCEQV1H4R804 | 06/26/2026 | 06/22/2027 | 182 | 1,443,616 | 7938.393 | | (63,648) | | (64,614) | | (64,614) | (966) | | | | | --- | 0001 |
| SPX Call 7954.96 05/18/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 05/22/2026 | 05/18/2027 | 2,395 | 19,052,426 | 7954.957 | | (928,517) | | (712,480) | | (712,480) | 216,037 | | | | | --- | 0001 |
| SPX Call 7954.96 05/18/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 05/22/2026 | 05/18/2027 | 310 | 2,462,287 | 7954.957 | | (119,999) | | (92,079) | | (92,079) | 27,920 | | | | | --- | 0001 |
| SPX Call 7968.22 05/11/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 05/15/2026 | 05/11/2027 | 1,704 | 13,577,558 | 7968.225 | | (655,386) | | (478,746) | | (478,746) | 176,640 | | | | | --- | 0001 |
| SPX Call 7968.22 05/11/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 05/15/2026 | 05/11/2027 | 272 | 2,165,270 | 7968.225 | | (104,517) | | (76,348) | | (76,348) | 28,169 | | | | | --- | 0001 |
| SPX Call 7969.36 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/18/2026 | 06/17/2027 | 6,600 | 52,597,776 | 7969.360 | | (2,711,874) | | (2,199,939) | | (2,199,939) | 511,935 | | | | | --- | 0001 |
| SPX Call 7970.07 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Truist Bank JJKC32MCHWDI71265Z06 | 05/14/2026 | 05/20/2027 | 5,013 | 39,950,000 | 7970.068 | | (2,183,808) | | (1,471,054) | | (1,471,054) | 712,754 | | | | | --- | 0001 |
| SPX Call 7972.47 06/29/2027 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3QJCEQV1H4R804 | 07/06/2026 | 06/29/2027 | 2,411 | 19,220,312 | 7972.467 | | (985,104) | | (836,195) | | (836,195) | 148,909 | | | | | --- | 0001 |
| SPX Call 7972.47 06/29/2027 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3QJCEQV1H4R804 | 07/06/2026 | 06/29/2027 | 261 | 2,084,094 | 7972.467 | | (106,817) | | (90,670) | | (90,670) | 16,146 | | | | | --- | 0001 |
| SPX Call 7988.12 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 06/18/2026 | 06/17/2027 | 707 | 5,644,500 | 7988.118 | | (288,320) | | (228,778) | | (228,778) | 59,542 | | | | | --- | 0001 |
| SPX Call 7988.83 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/20/2026 | 08/19/2027 | 8,700 | 69,502,821 | 7988.830 | | (4,182,525) | | (3,557,387) | | (3,557,387) | 625,139 | | | | | --- | 0001 |
| SPX Call 7996.73 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/17/2026 | 09/16/2027 | 7,300 | 58,376,129 | 7996.730 | | (3,332,596) | | (3,222,658) | | (3,222,658) | 109,938 | | | | | --- | 0001 |
| SPX Call 7999.2 05/24/2027 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3QJCEQV1H4R804 | 05/29/2026 | 05/24/2027 | 1,946 | 15,566,630 | 7999.199 | | (846,909) | | (552,421) | | (552,421) | 294,488 | | | | | --- | 0001 |
| SPX Call 7999.2 05/24/2027 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3QJCEQV1H4R804 | 05/29/2026 | 05/24/2027 | 171 | 1,364,008 | 7999.199 | | (74,209) | | (48,405) | | (48,405) | 25,804 | | | | | --- | 0001 |
| SPX Call 8004.05 06/15/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 06/22/2026 | 06/15/2027 | 2,184 | 17,477,737 | 8004.049 | | (842,071) | | (681,408) | | (681,408) | 160,663 | | | | | --- | 0001 |
| SPX Call 8004.05 06/15/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 06/22/2026 | 06/15/2027 | 255 | 2,041,236 | 8004.049 | | (98,346) | | (79,582) | | (79,582) | 18,764 | | | | | --- | 0001 |
| SPX Call 8004.63 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/16/2026 | 07/15/2027 | 5,800 | 46,426,854 | 8004.630 | | (2,385,627) | | (2,045,039) | | (2,045,039) | 340,588 | | | | | --- | 0001 |
| SPX Call 8023.46 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/16/2026 | 07/15/2027 | 600 | 4,814,076 | 8023.460 | | (241,365) | | (205,732) | | (205,732) | 35,633 | | | | | --- | 0001 |
| SPX Call 8026.66 07/20/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 07/24/2026 | 07/20/2027 | 260 | 2,088,920 | 8026.663 | | (89,254) | | (90,397) | | (90,397) | (1,143) | | | | | --- | 0001 |
| SPX Call 8026.66 07/20/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 07/24/2026 | 07/20/2027 | 2,660 | 21,350,026 | 8026.663 | | (912,226) | | (923,908) | | (923,908) | (11,682) | | | | | --- | 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 8076.8 07/07/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 07/10/2026 | 07/07/2027 | 1,610 | 13,004,356 | 8076.805 | | (606,898) | | (490,678) | | (490,678) | 116,219 | | | | | --- | 0001 |
| SPX Call 8076.8 07/07/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 07/10/2026 | 07/07/2027 | 270 | 2,183,906 | 8076.805 | | (101,920) | | (82,403) | | (82,403) | 19,517 | | | | | --- | 0001 |
| SPX Call 8081.87 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/18/2026 | 06/17/2027 | 59,600 | 481,679,452 | 8081.870 | | (21,207,468) | | (16,567,918) | | (16,567,918) | 4,639,550 | | | | | --- | 0001 |
| SPX Call 8081.87 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/24/2026 | 06/17/2027 | 3,800 | 30,711,106 | 8081.870 | | (1,222,365) | | (1,056,344) | | (1,056,344) | 166,021 | | | | | --- | 0001 |
| SPX Call 8082.58 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/14/2026 | 05/20/2027 | 45,300 | 366,140,874 | 8082.580 | | (15,977,763) | | (10,875,783) | | (10,875,783) | 5,101,980 | | | | | --- | 0001 |
| SPX Call 8082.58 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/26/2026 | 05/20/2027 | 2,300 | 18,589,934 | 8082.580 | | (818,823) | | (552,192) | | (552,192) | 266,631 | | | | | --- | 0001 |
| SPX Call 8100.62 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/18/2026 | 06/17/2027 | 3,200 | 25,921,984 | 8100.620 | | (1,110,816) | | (862,092) | | (862,092) | 248,724 | | | | | --- | 0001 |
| SPX Call 8101.34 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Truist Bank JJKC32MCHWD171265Z06 | 05/14/2026 | 05/20/2027 | 3,533 | 28,620,000 | 8101.339 | | (1,321,820) | | (819,046) | | (819,046) | 502,774 | | | | | --- | 0001 |
| SPX Call 8103.36 06/02/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 06/05/2026 | 06/02/2027 | 1,738 | 14,085,253 | 8103.356 | | (627,297) | | (430,505) | | (430,505) | 196,792 | | | | | --- | 0001 |
| SPX Call 8103.36 06/02/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 06/05/2026 | 06/02/2027 | 177 | 1,435,493 | 8103.356 | | (63,931) | | (43,875) | | (43,875) | 20,056 | | | | | --- | 0001 |
| SPX Call 8117.63 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/16/2026 | 07/15/2027 | 47,500 | 385,587,425 | 8117.630 | | (15,602,325) | | (14,108,564) | | (14,108,564) | 1,493,761 | | | | | --- | 0001 |
| SPX Call 8118.73 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/20/2026 | 08/19/2027 | 5,000 | 40,593,650 | 8118.730 | | (2,061,400) | | (1,708,621) | | (1,708,621) | 352,779 | | | | | --- | 0001 |
| SPX Call 8122.95 07/13/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 07/17/2026 | 07/13/2027 | 2,335 | 18,965,138 | 8122.945 | | (769,068) | | (679,822) | | (679,822) | 89,246 | | | | | --- | 0001 |
| SPX Call 8122.95 07/13/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 07/17/2026 | 07/13/2027 | 474 | 3,846,330 | 8122.945 | | (155,975) | | (137,875) | | (137,875) | 18,100 | | | | | --- | 0001 |
| SPX Call 8134.21 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/17/2026 | 09/16/2027 | 6,300 | 51,245,523 | 8134.210 | | (2,442,794) | | (2,323,317) | | (2,323,317) | 119,476 | | | | | --- | 0001 |
| SPX Call 8136.47 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/16/2026 | 07/15/2027 | 3,000 | 24,409,410 | 8136.470 | | (958,980) | | (864,894) | | (864,894) | 94,086 | | | | | --- | 0001 |
| SPX Call 8137.83 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/20/2026 | 08/19/2027 | 500 | 4,068,915 | 8137.830 | | (201,365) | | (166,169) | | (166,169) | 35,196 | | | | | --- | 0001 |
| SPX Call 8138.12 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/18/2026 | 06/17/2027 | 18,900 | 153,810,468 | 8138.120 | | (6,364,670) | | (4,775,977) | | (4,775,977) | 1,588,692 | | | | | --- | 0001 |
| SPX Call 8138.12 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/24/2026 | 06/17/2027 | 900 | 7,324,308 | 8138.120 | | (267,908) | | (227,427) | | (227,427) | 40,480 | | | | | --- | 0001 |
| SPX Call 8138.84 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/14/2026 | 05/20/2027 | 13,300 | 108,246,572 | 8138.840 | | (4,355,750) | | (2,871,735) | | (2,871,735) | 1,484,015 | | | | | --- | 0001 |
| SPX Call 8138.84 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/26/2026 | 05/20/2027 | 2,400 | 19,533,216 | 8138.840 | | (793,464) | | (518,208) | | (518,208) | 275,256 | | | | | --- | 0001 |
| SPX Call 8150.36 08/03/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 08/07/2026 | 08/03/2027 | 3,246 | 26,454,077 | 8150.363 | | (1,404,037) | | (991,467) | | (991,467) | 412,570 | | | | | --- | 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 8150.36 08/03/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 08/07/2026 | 08/03/2027 | 301 | 2,456,096 | 8150.363 | | (130,356) | | (92,052) | | (92,052) | 38,305 | | | | | --- | 0001 |
| SPX Call 8174.14 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/16/2026 | 07/15/2027 | 12,600 | 102,994,164 | 8174.140 | | (4,157,433) | | (3,418,011) | | (3,418,011) | 739,422 | | | | | --- | 0001 |
| SPX Call 8175.63 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Truist Bank JJKC32MCHWD171265Z06 | 06/18/2026 | 06/17/2027 | 2,600 | 21,255,000 | 8175.632 | | (879,450) | | (614,965) | | (614,965) | 264,485 | | | | | --- | 0001 |
| SPX Call 8176.35 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Truist Bank JJKC32MCHWD171265Z06 | 05/14/2026 | 05/20/2027 | 1,906 | 15,587,000 | 8176.352 | | (651,365) | | (382,455) | | (382,455) | 268,910 | | | | | --- | 0001 |
| SPX Call 8186.65 09/14/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 09/18/2026 | 09/14/2027 | 2,217 | 18,146,274 | 8186.649 | | (780,022) | | (753,383) | | (753,383) | 26,639 | | | | | --- | 0001 |
| SPX Call 8186.65 09/14/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 09/18/2026 | 09/14/2027 | 293 | 2,400,353 | 8186.649 | | (103,180) | | (99,656) | | (99,656) | 3,524 | | | | | --- | 0001 |
| SPX Call 8189.8 09/07/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 09/11/2026 | 09/07/2027 | 1,517 | 12,424,037 | 8189.799 | | (575,348) | | (500,496) | | (500,496) | 74,852 | | | | | --- | 0001 |
| SPX Call 8189.8 09/07/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 09/11/2026 | 09/07/2027 | 184 | 1,504,708 | 8189.799 | | (69,682) | | (60,616) | | (60,616) | 9,066 | | | | | --- | 0001 |
| SPX Call 8200.8 08/31/2027 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 09/04/2026 | 08/31/2027 | 1,685 | 13,816,537 | 8200.800 | | (646,770) | | (533,299) | | (533,299) | 113,471 | | | | | --- | 0001 |
| SPX Call 8200.8 08/31/2027 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 09/04/2026 | 08/31/2027 | 216 | 1,771,538 | 8200.800 | | (82,928) | | (68,379) | | (68,379) | 14,549 | | | | | --- | 0001 |
| SPX Call 8211.33 08/24/2027 | FIA Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 08/28/2026 | 08/24/2027 | 1,701 | 13,967,847 | 8211.333 | | (731,804) | | (515,589) | | (515,589) | 216,215 | | | | | --- | 0001 |
| SPX Call 8211.33 08/24/2027 | FIA Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 08/28/2026 | 08/24/2027 | 264 | 2,170,856 | 8211.333 | | (113,736) | | (80,132) | | (80,132) | 33,604 | | | | | --- | 0001 |
| SPX Call 8211.8 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/16/2026 | 07/15/2027 | 2,100 | 17,244,780 | 8211.800 | | (658,088) | | (535,481) | | (535,481) | 122,607 | | | | | --- | 0001 |
| SPX Call 8233.34 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/20/2026 | 08/19/2027 | 53,100 | 437,190,354 | 8233.340 | | (18,954,576) | | (15,292,465) | | (15,292,465) | 3,662,111 | | | | | --- | 0001 |
| SPX Call 8248.78 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/17/2026 | 09/16/2027 | 44,200 | 364,596,076 | 8248.780 | | (14,509,976) | | (13,862,848) | | (13,862,848) | 647,128 | | | | | --- | 0001 |
| SPX Call 8248.78 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/23/2026 | 09/16/2027 | 5,100 | 42,068,778 | 8248.780 | | (1,864,356) | | (1,599,559) | | (1,599,559) | 264,797 | | | | | --- | 0001 |
| SPX Call 8252.45 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/20/2026 | 08/19/2027 | 3,200 | 26,407,840 | 8252.450 | | (1,114,400) | | (894,657) | | (894,657) | 219,743 | | | | | --- | 0001 |
| SPX Call 8266.56 09/21/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 09/25/2026 | 09/21/2027 | 1,744 | 14,416,657 | 8266.560 | | (630,213) | | (535,954) | | (535,954) | 94,260 | | | | | --- | 0001 |
| SPX Call 8266.56 09/21/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 09/25/2026 | 09/21/2027 | 227 | 1,879,870 | 8266.560 | | (82,177) | | (69,886) | | (69,886) | 12,291 | | | | | --- | 0001 |
| SPX Call 8267.87 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/17/2026 | 09/16/2027 | 13,700 | 113,269,819 | 8267.870 | | (4,434,211) | | (4,178,412) | | (4,178,412) | 255,798 | | | | | --- | 0001 |
| SPX Call 8279.45 08/16/2027 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 08/21/2026 | 08/16/2027 | 2,014 | 16,675,656 | 8279.453 | | (682,317) | | (531,816) | | (531,816) | 150,501 | | | | | --- | 0001 |
| SPX Call 8279.45 08/16/2027 | FIA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 08/21/2026 | 08/16/2027 | 269 | 2,229,062 | 8279.453 | | (91,206) | | (71,089) | | (71,089) | 20,118 | | | | | --- | 0001 |
| SPX Call 8286.96 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/17/2026 | 09/16/2027 | 8,700 | 72,096,552 | 8286.960 | | (2,740,805) | | (2,580,065) | | (2,580,065) | 160,739 | | | | | --- | 0001 |
| SPX Call 8288.14 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Truist Bank JJKC32MCHWD171265Z06 | 06/18/2026 | 06/17/2027 | 2,493 | 20,663,500 | 8288.141 | | (729,300) | | (479,919) | | (479,919) | 249,381 | | | | | --- | 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 8288.87 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Truist Bank JJKC32MCHWD171265Z06 | 05/14/2026 | 05/20/2027 | 3,786 | 31,382,000 | 8288.870 | | (1,124,072) | | (604,070) | | (604,070) | 520,002 | | | | | --- | 0001 |
| SPX Call 8290.65 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/20/2026 | 08/19/2027 | 9,400 | 77,932,110 | 8290.650 | | (3,112,622) | | (2,475,536) | | (2,475,536) | 637,086 | | | | | --- | 0001 |
| SPX Call 8293.93 08/10/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 08/14/2026 | 08/10/2027 | 215 | 1,785,972 | 8293.932 | | (90,188) | | (54,087) | | (54,087) | 36,102 | | | | | --- | 0001 |
| SPX Call 8293.93 08/10/2027 | FIA Hedge | Exhibit 5 | Equity/Index | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 08/14/2026 | 08/10/2027 | 2,668 | 22,126,249 | 8293.932 | | (1,117,336) | | (670,073) | | (670,073) | 447,262 | | | | | --- | 0001 |
| SPX Call 8324.81 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/16/2026 | 07/15/2027 | 3,500 | 29,136,835 | 8324.810 | | (935,988) | | (735,261) | | (735,261) | 200,727 | | | | | --- | 0001 |
| SPX Call 8325.15 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/17/2026 | 09/16/2027 | 2,700 | 22,477,905 | 8325.150 | | (794,394) | | (756,639) | | (756,639) | 37,755 | | | | | --- | 0001 |
| SPX Call 8328.86 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/20/2026 | 08/19/2027 | 2,100 | 17,490,606 | 8328.860 | | (660,723) | | (520,448) | | (520,448) | 140,275 | | | | | --- | 0001 |
| SPX Call 8439.72 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/17/2026 | 09/16/2027 | 5,700 | 48,106,404 | 8439.720 | | (1,434,320) | | (1,343,915) | | (1,343,915) | 90,405 | | | | | --- | 0001 |
| SPX Call 8439.72 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/23/2026 | 09/16/2027 | 1,700 | 14,347,524 | 8439.720 | | (475,354) | | (400,817) | | (400,817) | 74,537 | | | | | --- | 0001 |
| SPX Call 8443.48 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/20/2026 | 08/19/2027 | 3,700 | 31,240,876 | 8443.480 | | (936,655) | | (760,835) | | (760,835) | 175,820 | | | | | --- | 0001 |
| SPXW US 10/06/26 C7810 | Equity Portfolio Hedge | D 2-2 | Equity/Index | CBO 529900RLNSGA90UPEH54 | 09/29/2026 | 10/06/2026 | 300 | 234,300,000 | 7810.000 | | (213,903) | | (132,300) | | (132,300) | 81,603 | | | | | --- | 0016 |
| SX5E Call 6001.59 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LRO0WP2IHZNBB6K528 | 11/20/2025 | 11/19/2026 | 3,016 | 18,102,000 | 6001.589 | (515,239) | | | (1,035,825) | | (1,035,825) | (435,987) | | | | | --- | 0003 |
| SX5E Call 6001.59 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LRO0WP2IHZNBB6K528 | 11/25/2025 | 11/19/2026 | 180 | 1,077,500 | 6001.589 | (29,457) | | | (61,656) | | (61,656) | (25,952) | | | | | --- | 0003 |
| SX5E Call 6062.94 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LRO0WP2IHZNBB6K528 | 03/19/2026 | 03/18/2027 | 2,725 | 16,524,000 | 6062.936 | | (640,183) | | (1,160,724) | | (1,160,724) | (520,542) | | | | | --- | 0003 |
| SX5E Call 6090.04 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 10/23/2025 | 10/15/2026 | 318 | 1,939,501 | 6090.041 | (50,619) | | | (69,008) | | (69,008) | (22,855) | | | | | --- | 0003 |
| SX5E Call 6090.04 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 10/16/2025 | 10/15/2026 | 2,353 | 14,330,750 | 6090.041 | (396,340) | | | (509,896) | | (509,896) | (168,873) | | | | | --- | 0003 |
| SX5E Call 6126.91 11/19/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LRO0WP2IHZNBB6K528 | 11/20/2025 | 11/19/2026 | 233 | 1,430,000 | 6126.912 | (31,030) | | | (57,468) | | (57,468) | (21,806) | | | | | --- | 0003 |
| SX5E Call 6189.25 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LRO0WP2IHZNBB6K528 | 03/19/2026 | 03/18/2027 | 534 | 3,307,500 | 6189.248 | | (101,934) | | (182,730) | | (182,730) | (80,796) | | | | | --- | 0003 |
| SX5E Call 6189.25 03/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LRO0WP2IHZNBB6K528 | 03/25/2026 | 03/18/2027 | 232 | 1,433,250 | 6189.248 | | (42,537) | | (79,183) | | (79,183) | (36,646) | | | | | --- | 0003 |
| SX5E Call 6201.05 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 12/18/2025 | 12/17/2026 | 3,344 | 20,736,000 | 6201.047 | (518,400) | | | (762,312) | | (762,312) | (286,126) | | | | | --- | 0003 |
| SX5E Call 6201.05 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LRO0WP2IHZNBB6K528 | 12/23/2025 | 12/17/2026 | 139 | 864,000 | 6201.047 | (19,686) | | | (31,763) | | (31,763) | (11,922) | | | | | --- | 0003 |
| SX5E Call 6217.21 10/15/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 10/16/2025 | 10/15/2026 | 619 | 3,850,000 | 6217.211 | (80,850) | | | (73,482) | | (73,482) | (7,547) | | | | | --- | 0003 |
| SX5E Call 6330.24 12/17/2026 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 12/18/2025 | 12/17/2026 | 226 | 1,433,250 | 6330.235 | (27,690) | | | (34,686) | | (34,686) | (10,475) | | | | | --- | 0003 |
| SX5E Call 6407.94 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 04/16/2026 | 04/15/2027 | 2,444 | 15,660,000 | 6407.942 | | (477,050) | | (581,913) | | (581,913) | (104,863) | | | | | --- | 0003 |
| SX5E Call 6409.76 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 05/14/2026 | 05/20/2027 | 2,544 | 16,308,000 | 6409.757 | | (530,010) | | (580,129) | | (580,129) | (50,119) | | | | | --- | 0003 |

# 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) |
| SX5E Call 6524.43 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 01/15/2026 | 01/14/2027 | 2,980 | 19,440,000 | 6524.431 | | (471,600) | | (310,453) | | (310,453) | 161,147 | | | | | --- | 0003 |
| SX5E Call 6524.43 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 01/22/2026 | 01/14/2027 | 116 | 756,000 | 6524.431 | | (16,176) | | (12,073) | | (12,073) | 4,103 | | | | | --- | 0003 |
| SX5E Call 6541.44 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 04/23/2026 | 04/15/2027 | 253 | 1,653,750 | 6541.441 | | (35,579) | | (44,994) | | (44,994) | (9,415) | | | | | --- | 0003 |
| SX5E Call 6541.44 04/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 04/16/2026 | 04/15/2027 | 506 | 3,307,500 | 6541.441 | | (77,100) | | (89,988) | | (89,988) | (12,888) | | | | | --- | 0003 |
| SX5E Call 6543.29 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 05/14/2026 | 05/20/2027 | 421 | 2,756,250 | 6543.293 | | (69,500) | | (72,927) | | (72,927) | (3,427) | | | | | --- | 0003 |
| SX5E Call 6543.29 05/20/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 05/21/2026 | 05/20/2027 | 472 | 3,087,000 | 6543.293 | | (78,297) | | (81,679) | | (81,679) | (3,381) | | | | | --- | 0003 |
| SX5E Call 6544.39 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 02/19/2026 | 02/18/2027 | 2,739 | 17,928,000 | 6544.390 | | (484,546) | | (355,361) | | (355,361) | 129,184 | | | | | --- | 0003 |
| SX5E Call 6544.39 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 02/26/2026 | 02/18/2027 | 314 | 2,052,000 | 6544.390 | | (66,053) | | (40,674) | | (40,674) | 25,379 | | | | | --- | 0003 |
| SX5E Call 6660.36 01/14/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 01/15/2026 | 01/14/2027 | 166 | 1,102,500 | 6660.357 | | (19,600) | | (10,393) | | (10,393) | 9,207 | | | | | --- | 0003 |
| SX5E Call 6680.73 02/18/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 02/19/2026 | 02/18/2027 | 495 | 3,307,500 | 6680.731 | | (67,500) | | (42,166) | | (42,166) | 25,334 | | | | | --- | 0003 |
| SX5E Call 6786.3 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 07/16/2026 | 07/15/2027 | 2,690 | 18,252,000 | 6786.299 | | (581,360) | | (360,130) | | (360,130) | 221,230 | | | | | --- | 0003 |
| SX5E Call 6829.13 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 06/18/2026 | 06/17/2027 | 2,578 | 17,604,000 | 6829.132 | | (539,530) | | (270,195) | | (270,195) | 269,335 | | | | | --- | 0003 |
| SX5E Call 6844.54 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 09/24/2026 | 09/16/2027 | 1,107 | 7,577,500 | 6844.539 | | (205,884) | | (176,110) | | (176,110) | 29,774 | | | | | --- | 0003 |
| SX5E Call 6844.54 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 09/17/2026 | 09/16/2027 | 2,357 | 16,129,250 | 6844.539 | | (478,290) | | (374,863) | | (374,863) | 103,427 | | | | | --- | 0003 |
| SX5E Call 6927.68 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 07/22/2026 | 07/15/2027 | 207 | 1,433,250 | 6927.680 | | (35,960) | | (20,408) | | (20,408) | 15,553 | | | | | --- | 0003 |
| SX5E Call 6927.68 07/15/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 07/16/2026 | 07/15/2027 | 286 | 1,984,500 | 6927.680 | | (49,140) | | (28,257) | | (28,257) | 20,883 | | | | | --- | 0003 |
| SX5E Call 6935.82 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 08/20/2026 | 08/19/2027 | 3,426 | 23,760,000 | 6935.825 | | (741,400) | | (400,491) | | (400,491) | 340,909 | | | | | --- | 0003 |
| SX5E Call 6971.0 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 09/24/2026 | 09/16/2027 | 1,740 | 12,127,500 | 6970.997 | | (256,013) | | (218,865) | | (218,865) | 37,148 | | | | | --- | 0003 |
| SX5E Call 6971.0 09/16/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 09/17/2026 | 09/16/2027 | 712 | 4,961,250 | 6970.997 | | (116,550) | | (89,536) | | (89,536) | 27,014 | | | | | --- | 0003 |
| SX5E Call 6971.41 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Bank of America, N.A. B4TYDEB6GKMZO031MB27 | 06/18/2026 | 06/17/2027 | 364 | 2,535,750 | 6971.405 | | (58,880) | | (26,985) | | (26,985) | 31,895 | | | | | --- | 0003 |
| SX5E Call 6971.41 06/17/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 06/24/2026 | 06/17/2027 | 174 | 1,212,750 | 6971.405 | | (22,714) | | (12,906) | | (12,906) | 9,808 | | | | | --- | 0003 |
| SX5E Call 7080.32 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 08/20/2026 | 08/19/2027 | 420 | 2,976,750 | 7080.321 | | (71,550) | | (36,322) | | (36,322) | 35,228 | | | | | --- | 0003 |
| SX5E Call 7080.32 08/19/2027 | FIUL Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 08/27/2026 | 08/19/2027 | 358 | 2,535,750 | 7080.321 | | (59,031) | | (30,941) | | (30,941) | 28,090 | | | | | --- | 0003 |
| 0649999999. Subtotal - written options - hedging other - call options and warrants | | | | | | | | | | (123,471,201) | (342,953,432) | | (666,058,311) | XXX | (666,058,311) | (180,638,752) | | | | | XXX | XXX |
| JEDIUSER Put 100049.0 09/03/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/09/2026 | 09/03/2032 | | 24,752 | 100049.004 | | (4,621) | | (4,340) | | (4,340) | 281 | | | | | --- | 0017 |
| JEDIUSER Put 100820.11 09/24/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/30/2026 | 09/24/2032 | 2 | 202,013 | 100820.115 | | (35,769) | | (35,880) | | (35,880) | (110) | | | | | --- | 0017 |
| JEDIUSER Put 64640.18 09/18/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 10/02/2025 | 09/18/2031 | 1 | 39,993 | 64640.176 | (5,231) | | | (3,187) | | (3,187) | 1,518 | | | | | --- | 0017 |

# 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) |
| JEDIUSER Put 64788.01 03/30/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/01/2026 | 03/30/2032 | 6 | 400,040 | 64788.008 | | (56,341) | | (33,902) | | (33,902) | 22,438 | | | | | --- | 0017 |
| JEDIUSER Put 65558.65 03/25/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/01/2026 | 03/25/2027 | 1 | 63,998 | 65558.646 | | (3,376) | | (734) | | (734) | 2,642 | | | | | --- | 0017 |
| JEDIUSER Put 65658.3 11/14/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 11/19/2025 | 11/14/2031 | 1 | 43,978 | 65658.304 | (6,115) | | | (3,667) | | (3,667) | 1,707 | | | | | --- | 0017 |
| JEDIUSER Put 66451.06 11/21/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 11/26/2025 | 11/21/2031 | 4 | 236,001 | 66451.064 | (31,242) | | | (20,145) | | (20,145) | 9,290 | | | | | --- | 0017 |
| JEDIUSER Put 66746.0 10/21/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 11/12/2025 | 10/21/2031 | 2 | 140,313 | 66746.000 | (18,439) | | | (11,958) | | (11,958) | 5,549 | | | | | --- | 0017 |
| JEDIUSER Put 66770.08 03/19/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/25/2026 | 03/19/2027 | 1 | 40,002 | 66770.080 | | (2,254) | | (474) | | (474) | 1,780 | | | | | --- | 0017 |
| JEDIUSER Put 66942.54 10/16/2026 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 11/12/2025 | 10/16/2026 | 1 | 49,102 | 66942.539 | (2,161) | | | (33) | | (33) | 1,535 | | | | | --- | 0017 |
| JEDIUSER Put 67984.42 04/05/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/08/2026 | 04/05/2032 | 1 | 47,997 | 67984.416 | | (6,786) | | (4,421) | | (4,421) | 2,365 | | | | | --- | 0017 |
| JEDIUSER Put 68409.53 03/19/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/25/2026 | 03/19/2032 | 1 | 80,285 | 68409.532 | | (12,114) | | (7,442) | | (7,442) | 4,672 | | | | | --- | 0017 |
| JEDIUSER Put 68516.9 11/28/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/03/2025 | 11/28/2031 | 3 | 204,783 | 68516.900 | (27,778) | | | (18,479) | | (18,479) | 8,363 | | | | | --- | 0017 |
| JEDIUSER Put 68579.56 12/15/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/17/2025 | 12/15/2031 | 1 | 76,034 | 68579.560 | (10,605) | | | (6,905) | | (6,905) | 3,109 | | | | | --- | 0017 |
| JEDIUSER Put 68658.5 11/27/2026 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/03/2025 | 11/27/2026 | 1 | 40,000 | 68658.496 | (1,872) | | | (147) | | (147) | 1,415 | | | | | --- | 0017 |
| JEDIUSER Put 68733.52 12/05/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/10/2025 | 12/05/2031 | 6 | 423,130 | 68733.520 | (57,102) | | | (38,468) | | (38,468) | 17,346 | | | | | --- | 0017 |
| JEDIUSER Put 68770.41 12/04/2026 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/10/2025 | 12/04/2026 | 2 | 107,571 | 68770.409 | (5,078) | | | (453) | | (453) | 3,840 | | | | | --- | 0017 |
| JEDIUSER Put 69309.81 12/18/2026 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/26/2025 | 12/18/2026 | 1 | 56,231 | 69309.811 | (2,223) | | | (318) | | (318) | 2,056 | | | | | --- | 0017 |
| JEDIUSER Put 69970.19 03/16/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/18/2026 | 03/16/2032 | 2 | 134,035 | 69970.191 | | (20,563) | | (12,896) | | (12,896) | 7,666 | | | | | --- | 0017 |
| JEDIUSER Put 70683.82 01/16/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/21/2026 | 01/16/2032 | 1 | 96,003 | 70683.824 | | (12,322) | | (9,258) | | (9,258) | 3,064 | | | | | --- | 0017 |
| JEDIUSER Put 70947.02 04/09/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/15/2026 | 04/09/2032 | 2 | 109,386 | 70947.016 | | (15,609) | | (10,833) | | (10,833) | 4,777 | | | | | --- | 0017 |
| JEDIUSER Put 71167.34 12/24/2026 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/31/2025 | 12/24/2026 | | 6,412 | 71167.344 | (293) | | | (43) | | (43) | 256 | | | | | --- | 0017 |

# 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) |
| JEDIUSER Put 71167.34 12/26/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/31/2025 | 12/26/2031 | 1 | 54,955 | 71167.344 | (7,638) | | | (5,334) | | (5,334) | 2,346 | | | | | --- | 0017 |
| JEDIUSER Put 71178.15 12/19/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/26/2025 | 12/19/2031 | 1 | 43,056 | 71178.152 | (5,859) | | | (4,173) | | (4,173) | 1,838 | | | | | --- | 0017 |
| JEDIUSER Put 71507.85 03/30/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/01/2026 | 03/30/2032 | 4 | 254,032 | 71507.850 | | (41,125) | | (25,438) | | (25,438) | 15,687 | | | | | --- | 0017 |
| JEDIUSER Put 71585.37 01/11/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/14/2026 | 01/11/2027 | 1 | 64,978 | 71585.368 | | (3,018) | | (564) | | (564) | 2,453 | | | | | --- | 0017 |
| JEDIUSER Put 71661.16 04/20/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/22/2026 | 04/20/2032 | 5 | 375,913 | 71661.157 | | (53,077) | | (37,958) | | (37,958) | 15,118 | | | | | --- | 0017 |
| JEDIUSER Put 71759.09 03/25/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/01/2026 | 03/25/2027 | 1 | 45,000 | 71759.088 | | (3,056) | | (667) | | (667) | 2,390 | | | | | --- | 0017 |
| JEDIUSER Put 71872.18 03/05/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/11/2026 | 03/05/2032 | 2 | 174,412 | 71872.178 | | (26,097) | | (17,516) | | (17,516) | 8,580 | | | | | --- | 0017 |
| JEDIUSER Put 72288.7 02/13/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 02/18/2026 | 02/13/2032 | 1 | 100,720 | 72288.696 | | (14,565) | | (10,165) | | (10,165) | 4,400 | | | | | --- | 0017 |
| JEDIUSER Put 72300.9 01/21/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/28/2026 | 01/21/2032 | 1 | 99,999 | 72300.904 | | (13,038) | | (10,040) | | (10,040) | 2,998 | | | | | --- | 0017 |
| JEDIUSER Put 72412.41 04/27/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/29/2026 | 04/27/2032 | 6 | 412,852 | 72412.410 | | (58,649) | | (42,492) | | (42,492) | 16,157 | | | | | --- | 0017 |
| JEDIUSER Put 72499.64 04/27/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/29/2026 | 04/27/2027 | | 6,525 | 72499.640 | | (334) | | (121) | | (121) | 213 | | | | | --- | 0017 |
| JEDIUSER Put 72640.11 09/19/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 10/02/2025 | 09/19/2031 | 3 | 195,199 | 72640.113 | (30,774) | | | (19,127) | | (19,127) | 8,516 | | | | | --- | 0017 |
| JEDIUSER Put 72664.33 05/03/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/06/2026 | 05/03/2032 | 8 | 590,914 | 72664.327 | | (81,587) | | (61,252) | | (61,252) | 20,335 | | | | | --- | 0017 |
| JEDIUSER Put 72799.95 03/05/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/11/2026 | 03/05/2027 | 4 | 304,566 | 72799.947 | | (17,712) | | (4,350) | | (4,350) | 13,362 | | | | | --- | 0017 |
| JEDIUSER Put 73040.51 02/23/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 02/25/2026 | 02/23/2032 | 1 | 80,001 | 73040.512 | | (11,420) | | (8,237) | | (8,237) | 3,183 | | | | | --- | 0017 |
| JEDIUSER Put 73040.51 02/24/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 02/25/2026 | 02/24/2027 | 1 | 80,001 | 73040.512 | | (3,733) | | (1,099) | | (1,099) | 2,634 | | | | | --- | 0017 |
| JEDIUSER Put 73041.5 01/21/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/28/2026 | 01/21/2027 | 1 | 44,343 | 73041.496 | | (1,907) | | (462) | | (462) | 1,445 | | | | | --- | 0017 |
| JEDIUSER Put 73765.77 03/01/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/04/2026 | 03/01/2032 | 1 | 43,691 | 73765.765 | | (6,532) | | (4,581) | | (4,581) | 1,951 | | | | | --- | 0017 |
| JEDIUSER Put 73844.71 05/19/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/20/2026 | 05/19/2032 | 8 | 582,627 | 73844.712 | | (78,207) | | (62,239) | | (62,239) | 15,968 | | | | | --- | 0017 |

# 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) |
| JEDIUSER Put 73893.15 05/12/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/13/2026 | 05/12/2027 | 2 | 160,001 | 73893.152 | | (8,012) | | (3,395) | | (3,395) | 4,617 | | | | | --- | 0017 |
| JEDIUSER Put 73983.9 02/02/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 02/04/2026 | 02/02/2032 | | 16,003 | 73983.896 | | (2,256) | | (1,676) | | (1,676) | 580 | | | | | --- | 0017 |
| JEDIUSER Put 73985.27 06/14/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/17/2026 | 06/14/2027 | 2 | 160,001 | 73985.272 | | (7,435) | | (3,913) | | (3,913) | 3,522 | | | | | --- | 0017 |
| JEDIUSER Put 74037.42 02/26/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/04/2026 | 02/26/2027 | 1 | 59,504 | 74037.416 | | (3,252) | | (861) | | (861) | 2,391 | | | | | --- | 0017 |
| JEDIUSER Put 74100.9 05/24/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/27/2026 | 05/24/2032 | 2 | 135,605 | 74100.899 | | (18,283) | | (14,584) | | (14,584) | 3,699 | | | | | --- | 0017 |
| JEDIUSER Put 74107.79 06/04/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/10/2026 | 06/04/2032 | 5 | 369,212 | 74107.794 | | (53,724) | | (39,800) | | (39,800) | 13,924 | | | | | --- | 0017 |
| JEDIUSER Put 74188.57 10/16/2026 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 11/12/2025 | 10/16/2026 | 2 | 156,093 | 74188.566 | (9,571) | | | (212) | | (212) | 6,874 | | | | | --- | 0017 |
| JEDIUSER Put 74715.71 10/21/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 11/12/2025 | 10/21/2031 | 21 | 1,576,584 | 74715.708 | (247,294) | | | (163,671) | | (163,671) | 70,913 | | | | | --- | 0017 |
| JEDIUSER Put 75035.78 05/28/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/03/2026 | 05/28/2032 | 2 | 119,997 | 75035.776 | | (16,508) | | (13,184) | | (13,184) | 3,324 | | | | | --- | 0017 |
| JEDIUSER Put 75368.71 11/21/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 11/26/2025 | 11/21/2031 | 4 | 328,412 | 75368.714 | (52,690) | | | (34,876) | | (34,876) | 14,917 | | | | | --- | 0017 |
| JEDIUSER Put 75395.72 11/14/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 11/19/2025 | 11/14/2031 | 5 | 339,718 | 75395.715 | (58,043) | | | (36,037) | | (36,037) | 15,437 | | | | | --- | 0017 |
| JEDIUSER Put 75964.74 06/17/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/24/2026 | 06/17/2032 | 12 | 943,892 | 75964.742 | | (133,565) | | (106,214) | | (106,214) | 27,351 | | | | | --- | 0017 |
| JEDIUSER Put 76076.27 06/15/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/17/2026 | 06/15/2032 | 6 | 456,518 | 76076.272 | | (63,636) | | (51,477) | | (51,477) | 12,159 | | | | | --- | 0017 |
| JEDIUSER Put 76733.3 06/29/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/01/2026 | 06/29/2032 | 10 | 740,814 | 76733.301 | | (99,323) | | (84,948) | | (84,948) | 14,375 | | | | | --- | 0017 |
| JEDIUSER Put 76772.07 03/19/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/25/2026 | 03/19/2027 | 2 | 121,277 | 76772.070 | | (9,998) | | (2,183) | | (2,183) | 7,815 | | | | | --- | 0017 |
| JEDIUSER Put 76855.59 04/05/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/08/2026 | 04/05/2032 | 3 | 204,789 | 76855.587 | | (34,551) | | (23,169) | | (23,169) | 11,382 | | | | | --- | 0017 |
| JEDIUSER Put 76891.93 07/23/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/29/2026 | 07/23/2032 | 32 | 2,427,286 | 76891.929 | | (351,310) | | (280,467) | | (280,467) | 70,843 | | | | | --- | 0017 |
| JEDIUSER Put 76969.59 07/26/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/29/2026 | 07/26/2027 | 2 | 157,056 | 76969.592 | | (8,772) | | (5,040) | | (5,040) | 3,732 | | | | | --- | 0017 |
| JEDIUSER Put 77038.86 11/27/2026 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/03/2025 | 11/27/2026 | | 13,952 | 77038.857 | (944) | | | (80) | | (80) | 718 | | | | | --- | 0017 |

# 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) |
| JEDIUSER Put 77152.01 12/15/2026 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/17/2025 | 12/15/2026 | | 11,210 | 77152.005 | (797) | | | (88) | | (88) | 580 | | | | | --- | 0017 |
| JEDIUSER Put 77159.45 03/19/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/25/2026 | 03/19/2032 | 12 | 930,057 | 77159.453 | | (165,627) | | (105,558) | | (105,558) | 60,069 | | | | | --- | 0017 |
| JEDIUSER Put 77189.97 12/15/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/17/2025 | 12/15/2031 | 7 | 562,383 | 77189.975 | (93,925) | | | (62,582) | | (62,582) | 26,181 | | | | | --- | 0017 |
| JEDIUSER Put 77200.55 11/28/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/03/2025 | 11/28/2031 | 4 | 325,169 | 77200.554 | (53,080) | | | (36,053) | | (36,053) | 15,142 | | | | | --- | 0017 |
| JEDIUSER Put 77294.18 12/05/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/10/2025 | 12/05/2031 | 11 | 840,582 | 77294.185 | (135,745) | | | (93,544) | | (93,544) | 39,188 | | | | | --- | 0017 |
| JEDIUSER Put 77304.43 12/04/2026 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/10/2025 | 12/04/2026 | 1 | 50,155 | 77304.427 | (3,431) | | | (328) | | (328) | 2,615 | | | | | --- | 0017 |
| JEDIUSER Put 77670.55 12/18/2026 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/26/2025 | 12/18/2026 | | 13,499 | 77670.549 | (777) | | | (113) | | (113) | 714 | | | | | --- | 0017 |
| JEDIUSER Put 77683.59 07/30/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/05/2026 | 07/30/2032 | 4 | 326,869 | 77683.591 | | (43,155) | | (38,451) | | (38,451) | 4,704 | | | | | --- | 0017 |
| JEDIUSER Put 78022.65 07/16/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/22/2026 | 07/16/2032 | 4 | 295,698 | 78022.648 | | (40,099) | | (34,948) | | (34,948) | 5,151 | | | | | --- | 0017 |
| JEDIUSER Put 78172.0 09/10/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/16/2026 | 09/10/2032 | 2 | 123,355 | 78172.000 | | (16,100) | | (14,760) | | (14,760) | 1,340 | | | | | --- | 0017 |
| JEDIUSER Put 78177.58 07/09/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/15/2026 | 07/09/2027 | 1 | 79,999 | 78177.576 | | (3,748) | | (2,566) | | (2,566) | 1,182 | | | | | --- | 0017 |
| JEDIUSER Put 78356.71 07/12/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/15/2026 | 07/12/2032 | 1 | 55,743 | 78356.712 | | (7,614) | | (6,630) | | (6,630) | 985 | | | | | --- | 0017 |
| JEDIUSER Put 78441.67 07/02/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/01/2026 | 07/02/2032 | 2 | 164,210 | 78441.666 | | (22,519) | | (19,531) | | (19,531) | 2,988 | | | | | --- | 0017 |
| JEDIUSER Put 78492.94 07/06/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/01/2026 | 07/06/2027 | | 17,991 | 78492.944 | | (871) | | (579) | | (579) | 291 | | | | | --- | 0017 |
| JEDIUSER Put 79059.14 08/03/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/05/2026 | 08/03/2027 | 2 | 160,000 | 79059.144 | | (7,240) | | (5,743) | | (5,743) | 1,497 | | | | | --- | 0017 |
| JEDIUSER Put 79071.68 03/16/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/18/2026 | 03/16/2032 | 5 | 364,552 | 79071.679 | | (66,155) | | (43,072) | | (43,072) | 23,083 | | | | | --- | 0017 |
| JEDIUSER Put 79186.1 12/19/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/26/2025 | 12/19/2031 | 11 | 861,093 | 79186.099 | (137,880) | | | (100,166) | | (100,166) | 41,099 | | | | | --- | 0017 |
| JEDIUSER Put 79405.63 04/09/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/15/2026 | 04/09/2032 | 11 | 835,165 | 79405.635 | | (139,902) | | (99,817) | | (99,817) | 40,085 | | | | | --- | 0017 |
| JEDIUSER Put 79659.61 08/20/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/26/2026 | 08/20/2032 | 7 | 541,797 | 79659.608 | | (73,548) | | (66,592) | | (66,592) | 6,957 | | | | | --- | 0017 |

# 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) |
| JEDIUSER Put 79692.65 01/16/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/21/2026 | 01/16/2032 | 7 | 539,511 | 79692.650 | | (83,255) | | (63,808) | | (63,808) | 19,447 | | | | | --- | 0017 |
| JEDIUSER Put 79761.27 08/06/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/12/2026 | 08/06/2032 | 2 | 191,634 | 79761.274 | | (26,178) | | (23,549) | | (23,549) | 2,628 | | | | | --- | 0017 |
| JEDIUSER Put 79779.16 01/02/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/07/2026 | 01/02/2032 | 6 | 486,685 | 79779.160 | | (79,152) | | (57,498) | | (57,498) | 21,654 | | | | | --- | 0017 |
| JEDIUSER Put 79904.4 12/26/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/31/2025 | 12/26/2031 | 12 | 954,810 | 79904.404 | (158,150) | | | (112,935) | | (112,935) | 45,979 | | | | | --- | 0017 |
| JEDIUSER Put 80140.29 09/29/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 10/02/2025 | 09/29/2031 | 3 | 202,154 | 80140.292 | (37,080) | | | (23,568) | | (23,568) | 9,778 | | | | | --- | 0017 |
| JEDIUSER Put 80269.56 09/17/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/23/2026 | 09/17/2027 | 1 | 96,323 | 80269.562 | | (3,894) | | (4,046) | | (4,046) | (152) | | | | | --- | 0017 |
| JEDIUSER Put 80350.05 01/09/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/14/2026 | 01/09/2032 | 7 | 578,295 | 80350.050 | | (94,716) | | (69,239) | | (69,239) | 25,477 | | | | | --- | 0017 |
| JEDIUSER Put 80602.27 09/03/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/09/2026 | 09/03/2032 | 4 | 319,999 | 80602.275 | | (43,349) | | (40,158) | | (40,158) | 3,191 | | | | | --- | 0017 |
| JEDIUSER Put 80611.56 04/20/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/22/2026 | 04/20/2032 | 10 | 797,635 | 80611.559 | | (133,536) | | (97,903) | | (97,903) | 35,634 | | | | | --- | 0017 |
| JEDIUSER Put 80668.85 08/27/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/02/2026 | 08/27/2032 | 2 | 182,505 | 80668.850 | | (24,422) | | (22,909) | | (22,909) | 1,513 | | | | | --- | 0017 |
| JEDIUSER Put 80705.3 04/16/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/22/2026 | 04/16/2027 | | 12,517 | 80705.304 | | (874) | | (312) | | (312) | 562 | | | | | --- | 0017 |
| JEDIUSER Put 80717.66 09/17/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/23/2026 | 09/17/2032 | 5 | 373,925 | 80717.665 | | (47,121) | | (47,130) | | (47,130) | (8) | | | | | --- | 0017 |
| JEDIUSER Put 80728.5 03/05/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/11/2026 | 03/05/2032 | 7 | 595,494 | 80728.498 | | (105,019) | | (72,648) | | (72,648) | 32,371 | | | | | --- | 0017 |
| JEDIUSER Put 81155.89 03/30/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/01/2026 | 03/30/2032 | 4 | 304,124 | 81155.887 | | (58,506) | | (37,602) | | (37,602) | 20,904 | | | | | --- | 0017 |
| JEDIUSER Put 81226.68 09/24/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/30/2026 | 09/24/2027 | 1 | 49,963 | 81226.678 | | (2,192) | | (2,212) | | (2,212) | (19) | | | | | --- | 0017 |
| JEDIUSER Put 81338.52 01/21/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/28/2026 | 01/21/2027 | 1 | 44,996 | 81338.517 | | (2,730) | | (679) | | (679) | 2,051 | | | | | --- | 0017 |
| JEDIUSER Put 81349.12 04/29/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/06/2026 | 04/29/2027 | | 28,293 | 81349.119 | | (1,920) | | (779) | | (779) | 1,140 | | | | | --- | 0017 |
| JEDIUSER Put 81370.33 10/21/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 11/12/2025 | 10/21/2031 | 5 | 417,568 | 81370.330 | (74,579) | | | (50,220) | | (50,220) | 20,484 | | | | | --- | 0017 |
| JEDIUSER Put 81425.35 01/21/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/28/2026 | 01/21/2032 | 4 | 299,702 | 81425.345 | | (46,813) | | (36,781) | | (36,781) | 10,032 | | | | | --- | 0017 |

# 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) |
| JEDIUSER Put 81430.94 09/24/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/30/2026 | 09/24/2032 | 4 | 316,335 | 81430.936 | | (40,293) | | (40,477) | | (40,477) | (184) | | | | | --- | 0017 |
| JEDIUSER Put 81452.95 04/27/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/29/2026 | 04/27/2032 | 6 | 517,772 | 81452.949 | | (87,218) | | (64,727) | | (64,727) | 22,491 | | | | | --- | 0017 |
| JEDIUSER Put 81477.72 03/05/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/11/2026 | 03/05/2027 | | 33,324 | 81477.720 | | (2,628) | | (694) | | (694) | 1,935 | | | | | --- | 0017 |
| JEDIUSER Put 81488.0 02/13/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 02/18/2026 | 02/13/2032 | 7 | 570,652 | 81488.002 | | (98,082) | | (70,435) | | (70,435) | 27,646 | | | | | --- | 0017 |
| JEDIUSER Put 81492.4 09/03/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/09/2026 | 09/03/2027 | | 5,998 | 81492.400 | | (288) | | (257) | | (257) | 31 | | | | | --- | 0017 |
| JEDIUSER Put 81546.95 02/23/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 02/25/2026 | 02/23/2032 | 4 | 308,362 | 81546.947 | | (51,628) | | (38,179) | | (38,179) | 13,449 | | | | | --- | 0017 |
| JEDIUSER Put 81562.1 04/27/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/29/2026 | 04/27/2027 | 1 | 40,504 | 81562.095 | | (2,941) | | (1,115) | | (1,115) | 1,826 | | | | | --- | 0017 |
| JEDIUSER Put 81712.26 05/03/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/06/2026 | 05/03/2032 | 8 | 680,884 | 81712.264 | | (111,620) | | (85,653) | | (85,653) | 25,967 | | | | | --- | 0017 |
| JEDIUSER Put 82170.58 02/24/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 02/25/2026 | 02/24/2027 | 1 | 107,997 | 82170.576 | | (7,216) | | (2,210) | | (2,210) | 5,007 | | | | | --- | 0017 |
| JEDIUSER Put 82177.0 02/06/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 02/11/2026 | 02/06/2032 | 11 | 890,815 | 82176.998 | | (147,164) | | (111,366) | | (111,366) | 35,797 | | | | | --- | 0017 |
| JEDIUSER Put 82889.46 10/16/2026 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 11/12/2025 | 10/16/2026 | 1 | 47,305 | 82889.460 | (4,186) | | | (133) | | (133) | 3,061 | | | | | --- | 0017 |
| JEDIUSER Put 83023.33 05/07/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/13/2026 | 05/07/2032 | 6 | 484,798 | 83023.332 | | (79,447) | | (62,636) | | (62,636) | 16,812 | | | | | --- | 0017 |
| JEDIUSER Put 83042.69 03/01/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/04/2026 | 03/01/2032 | 3 | 265,463 | 83042.694 | | (46,868) | | (33,919) | | (33,919) | 12,950 | | | | | --- | 0017 |
| JEDIUSER Put 83071.18 11/14/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 11/19/2025 | 11/14/2031 | | 9,902 | 83071.177 | (1,933) | | | (1,240) | | (1,240) | 495 | | | | | --- | 0017 |
| JEDIUSER Put 83188.71 05/19/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/20/2026 | 05/19/2032 | 2 | 146,845 | 83188.706 | | (23,587) | | (19,071) | | (19,071) | 4,516 | | | | | --- | 0017 |
| JEDIUSER Put 83382.92 02/02/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 02/04/2026 | 02/02/2032 | 16 | 1,319,226 | 83382.916 | | (222,431) | | (168,846) | | (168,846) | 53,585 | | | | | --- | 0017 |
| JEDIUSER Put 83540.03 06/08/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/10/2026 | 06/08/2027 | | 7,652 | 83540.034 | | (629) | | (278) | | (278) | 351 | | | | | --- | 0017 |
| JEDIUSER Put 83659.51 06/04/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/10/2026 | 06/04/2032 | 7 | 597,028 | 83659.512 | | (103,565) | | (78,445) | | (78,445) | 25,120 | | | | | --- | 0017 |
| JEDIUSER Put 83900.12 05/24/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/27/2026 | 05/24/2032 | 6 | 540,057 | 83900.116 | | (87,613) | | (71,165) | | (71,165) | 16,448 | | | | | --- | 0017 |

# 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) |
| JEDIUSER Put 84276.9 05/28/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/03/2026 | 05/28/2032 | 13 | 1,090,602 | 84276.896 | | (178,077) | | (144,841) | | (144,841) | 33,236 | | | | | --- | 0017 |
| JEDIUSER Put 84616.76 04/05/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/08/2026 | 04/05/2032 | 2 | 200,136 | 84616.755 | | (38,605) | | (26,527) | | (26,527) | 12,078 | | | | | --- | 0017 |
| JEDIUSER Put 84723.39 06/17/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/24/2026 | 06/17/2027 | 1 | 42,828 | 84723.390 | | (3,095) | | (1,692) | | (1,692) | 1,404 | | | | | --- | 0017 |
| JEDIUSER Put 84955.27 06/15/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/17/2026 | 06/15/2032 | 5 | 386,062 | 84955.269 | | (63,262) | | (52,075) | | (52,075) | 11,187 | | | | | --- | 0017 |
| JEDIUSER Put 84958.59 12/05/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/10/2025 | 12/05/2031 | | 24,638 | 84958.592 | (4,570) | | | (3,217) | | (3,217) | 1,259 | | | | | --- | 0017 |
| JEDIUSER Put 85172.65 12/15/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/17/2025 | 12/15/2031 | 1 | 43,625 | 85172.647 | (8,401) | | | (5,731) | | (5,731) | 2,235 | | | | | --- | 0017 |
| JEDIUSER Put 85348.62 06/17/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/24/2026 | 06/17/2032 | 6 | 494,877 | 85348.618 | | (82,789) | | (67,263) | | (67,263) | 15,525 | | | | | --- | 0017 |
| JEDIUSER Put 85803.54 06/14/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/17/2026 | 06/14/2027 | 3 | 269,998 | 85803.543 | | (19,801) | | (11,044) | | (11,044) | 8,757 | | | | | --- | 0017 |
| JEDIUSER Put 86395.06 06/29/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/01/2026 | 06/29/2027 | | 2,246 | 86395.059 | | (147) | | (99) | | (99) | 47 | | | | | --- | 0017 |
| JEDIUSER Put 86548.57 12/19/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/26/2025 | 12/19/2031 | | 36,774 | 86548.570 | (6,719) | | | (4,965) | | (4,965) | 1,906 | | | | | --- | 0017 |
| JEDIUSER Put 86590.79 07/26/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/29/2026 | 07/26/2027 | | 7,196 | 86590.791 | | (573) | | (345) | | (345) | 227 | | | | | --- | 0017 |
| JEDIUSER Put 87039.7 03/16/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/18/2026 | 03/16/2027 | 2 | 202,167 | 87039.701 | | (22,459) | | (5,801) | | (5,801) | 16,658 | | | | | --- | 0017 |
| JEDIUSER Put 87076.4 06/29/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/01/2026 | 06/29/2032 | 3 | 231,919 | 87076.403 | | (37,577) | | (32,602) | | (32,602) | 4,975 | | | | | --- | 0017 |
| JEDIUSER Put 87118.97 04/09/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/15/2026 | 04/09/2032 | | 28,706 | 87118.969 | | (5,468) | | (3,991) | | (3,991) | 1,477 | | | | | --- | 0017 |
| JEDIUSER Put 87119.46 01/02/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/07/2026 | 01/02/2032 | | 14,209 | 87119.456 | | (2,632) | | (1,944) | | (1,944) | 688 | | | | | --- | 0017 |
| JEDIUSER Put 87376.8 07/23/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/29/2026 | 07/23/2032 | 7 | 642,385 | 87376.796 | | (111,697) | | (91,093) | | (91,093) | 20,604 | | | | | --- | 0017 |
| JEDIUSER Put 87408.52 07/30/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/05/2026 | 07/30/2032 | 10 | 861,079 | 87408.517 | | (135,267) | | (122,288) | | (122,288) | 12,979 | | | | | --- | 0017 |
| JEDIUSER Put 87423.09 03/16/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/18/2026 | 03/16/2032 | 9 | 804,537 | 87423.093 | | (166,777) | | (112,081) | | (112,081) | 54,697 | | | | | --- | 0017 |
| JEDIUSER Put 87775.48 07/16/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/22/2026 | 07/16/2027 | | 35,997 | 87775.479 | | (2,420) | | (1,768) | | (1,768) | 652 | | | | | --- | 0017 |

# 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) |
| JEDIUSER Put 87923.07 07/16/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/22/2026 | 07/16/2032 | 2 | 171,828 | 87923.073 | | (27,746) | | (24,584) | | (24,584) | 3,162 | | | | | --- | 0017 |
| JEDIUSER Put 88008.97 07/02/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/01/2026 | 07/02/2032 | 4 | 320,388 | 88008.972 | | (52,125) | | (45,825) | | (45,825) | 6,300 | | | | | --- | 0017 |
| JEDIUSER Put 88069.59 12/26/2031 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 12/31/2025 | 12/26/2031 | | 21,154 | 88069.588 | (4,034) | | | (2,944) | | (2,944) | 1,102 | | | | | --- | 0017 |
| JEDIUSER Put 88085.54 07/12/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/15/2026 | 07/12/2032 | 3 | 289,608 | 88085.541 | | (47,068) | | (41,534) | | (41,534) | 5,534 | | | | | --- | 0017 |
| JEDIUSER Put 88304.56 07/06/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/01/2026 | 07/06/2027 | | 20,239 | 88304.562 | | (1,415) | | (990) | | (990) | 426 | | | | | --- | 0017 |
| JEDIUSER Put 88443.6 01/16/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/21/2026 | 01/16/2032 | | 19,803 | 88443.600 | | (3,557) | | (2,785) | | (2,785) | 772 | | | | | --- | 0017 |
| JEDIUSER Put 88549.91 01/09/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/14/2026 | 01/09/2032 | 1 | 55,255 | 88549.907 | | (10,448) | | (7,776) | | (7,776) | 2,671 | | | | | --- | 0017 |
| JEDIUSER Put 88578.26 09/10/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/16/2026 | 09/10/2032 | 3 | 294,284 | 88578.260 | | (46,546) | | (42,898) | | (42,898) | 3,648 | | | | | --- | 0017 |
| JEDIUSER Put 88643.02 01/11/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 01/14/2026 | 01/11/2027 | 1 | 113,357 | 88643.016 | | (10,664) | | (2,340) | | (2,340) | 8,324 | | | | | --- | 0017 |
| JEDIUSER Put 88810.05 04/20/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 04/22/2026 | 04/20/2032 | 2 | 157,887 | 88810.053 | | (30,274) | | (22,679) | | (22,679) | 7,595 | | | | | --- | 0017 |
| JEDIUSER Put 88997.64 09/10/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/16/2026 | 09/10/2027 | 1 | 63,001 | 88997.644 | | (4,390) | | (3,676) | | (3,676) | 714 | | | | | --- | 0017 |
| JEDIUSER Put 89108.62 09/17/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/23/2026 | 09/17/2027 | 1 | 66,324 | 89108.622 | | (3,806) | | (3,938) | | (3,938) | (132) | | | | | --- | 0017 |
| JEDIUSER Put 89110.37 02/23/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 02/25/2026 | 02/23/2032 | 1 | 75,958 | 89110.365 | | (14,410) | | (10,878) | | (10,878) | 3,533 | | | | | --- | 0017 |
| JEDIUSER Put 89351.81 03/05/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/11/2026 | 03/05/2032 | | 39,735 | 89351.808 | | (8,046) | | (5,725) | | (5,725) | 2,322 | | | | | --- | 0017 |
| JEDIUSER Put 89441.18 02/13/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 02/18/2026 | 02/13/2032 | 6 | 516,782 | 89441.176 | | (101,050) | | (74,336) | | (74,336) | 26,714 | | | | | --- | 0017 |
| JEDIUSER Put 89442.23 08/03/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/05/2026 | 08/03/2027 | 1 | 65,516 | 89442.234 | | (4,391) | | (3,594) | | (3,594) | 798 | | | | | --- | 0017 |
| JEDIUSER Put 89629.04 09/17/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/23/2026 | 09/17/2032 | 4 | 362,541 | 89629.045 | | (53,824) | | (53,863) | | (53,863) | (40) | | | | | --- | 0017 |
| JEDIUSER Put 89712.69 08/06/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/12/2026 | 08/06/2032 | 8 | 674,855 | 89712.687 | | (109,515) | | (99,908) | | (99,908) | 9,607 | | | | | --- | 0017 |
| JEDIUSER Put 89867.81 05/03/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/06/2026 | 05/03/2032 | 2 | 204,270 | 89867.812 | | (38,350) | | (29,952) | | (29,952) | 8,397 | | | | | --- | 0017 |

# 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) |
| JEDIUSER Put 89994.63 08/10/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/12/2026 | 08/10/2027 | | 19,511 | 89994.627 | | (1,320) | | (1,111) | | (1,111) | 209 | | | | | --- | 0017 |
| JEDIUSER Put 90028.92 08/20/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/26/2026 | 08/20/2032 | 11 | 949,553 | 90028.919 | | (154,654) | | (141,580) | | (141,580) | 13,074 | | | | | --- | 0017 |
| JEDIUSER Put 90086.64 08/27/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/02/2026 | 08/27/2032 | 5 | 448,677 | 90086.643 | | (71,118) | | (67,020) | | (67,020) | 4,098 | | | | | --- | 0017 |
| JEDIUSER Put 90296.47 09/03/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/09/2026 | 09/03/2032 | 5 | 445,839 | 90296.469 | | (71,686) | | (66,889) | | (66,889) | 4,797 | | | | | --- | 0017 |
| JEDIUSER Put 90990.86 05/07/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/13/2026 | 05/07/2032 | 2 | 153,984 | 90990.865 | | (28,808) | | (23,036) | | (23,036) | 5,772 | | | | | --- | 0017 |
| JEDIUSER Put 91001.3 03/01/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 03/04/2026 | 03/01/2032 | | 14,851 | 91001.305 | | (2,969) | | (2,202) | | (2,202) | 767 | | | | | --- | 0017 |
| JEDIUSER Put 91160.87 09/03/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/09/2026 | 09/03/2027 | | 31,496 | 91160.871 | | (2,197) | | (1,968) | | (1,968) | 229 | | | | | --- | 0017 |
| JEDIUSER Put 91521.29 05/12/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/13/2026 | 05/12/2027 | 1 | 59,397 | 91521.293 | | (5,717) | | (2,739) | | (2,739) | 2,978 | | | | | --- | 0017 |
| JEDIUSER Put 91613.66 09/24/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/30/2026 | 09/24/2027 | 3 | 315,004 | 91613.661 | | (20,669) | | (20,791) | | (20,791) | (122) | | | | | --- | 0017 |
| JEDIUSER Put 91748.14 02/02/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 02/04/2026 | 02/02/2032 | | 7,248 | 91748.141 | | (1,401) | | (1,084) | | (1,084) | 316 | | | | | --- | 0017 |
| JEDIUSER Put 91791.0 05/19/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/20/2026 | 05/19/2032 | 1 | 110,012 | 91791.004 | | (20,394) | | (16,713) | | (16,713) | 3,682 | | | | | --- | 0017 |
| JEDIUSER Put 91872.41 09/24/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/30/2026 | 09/24/2032 | 5 | 444,176 | 91872.410 | | (68,337) | | (68,590) | | (68,590) | (253) | | | | | --- | 0017 |
| JEDIUSER Put 91894.04 06/04/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/10/2026 | 06/04/2032 | | 36,500 | 91894.037 | | (7,220) | | (5,566) | | (5,566) | 1,654 | | | | | --- | 0017 |
| JEDIUSER Put 91932.95 05/24/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 05/27/2026 | 05/24/2032 | | 33,482 | 91932.954 | | (6,201) | | (5,102) | | (5,102) | 1,099 | | | | | --- | 0017 |
| JEDIUSER Put 92312.0 02/06/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 02/11/2026 | 02/06/2032 | 8 | 732,837 | 92312.003 | | (142,889) | | (110,795) | | (110,795) | 32,094 | | | | | --- | 0017 |
| JEDIUSER Put 92405.06 02/09/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 02/11/2026 | 02/09/2027 | | 21,882 | 92405.058 | | (2,095) | | (699) | | (699) | 1,397 | | | | | --- | 0017 |
| JEDIUSER Put 93176.91 06/29/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/01/2026 | 06/29/2032 | | 23,509 | 93176.909 | | (4,202) | | (3,674) | | (3,674) | 528 | | | | | --- | 0017 |
| JEDIUSER Put 93195.73 06/17/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 06/24/2026 | 06/17/2032 | | 8,910 | 93195.729 | | (1,686) | | (1,391) | | (1,391) | 295 | | | | | --- | 0017 |
| JEDIUSER Put 95034.56 06/29/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/01/2026 | 06/29/2027 | | 2,471 | 95034.565 | | (220) | | (156) | | (156) | 64 | | | | | --- | 0017 |

# 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) |
| JEDIUSER Put 95478.83 07/23/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/29/2026 | 07/23/2032 | | 28,338 | 95478.831 | | (5,572) | | (4,610) | | (4,610) | 962 | | | | | --- | 0017 |
| JEDIUSER Put 96462.87 09/17/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/23/2026 | 09/17/2032 | 2 | 202,804 | 96462.868 | | (33,668) | | (33,689) | | (33,689) | (21) | | | | | --- | 0017 |
| JEDIUSER Put 96530.36 07/16/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/22/2026 | 07/16/2032 | 1 | 90,381 | 96530.357 | | (16,665) | | (14,938) | | (14,938) | 1,727 | | | | | --- | 0017 |
| JEDIUSER Put 96532.02 07/02/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/01/2026 | 07/02/2032 | 2 | 154,133 | 96532.019 | | (28,651) | | (25,440) | | (25,440) | 3,212 | | | | | --- | 0017 |
| JEDIUSER Put 96966.43 07/09/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/15/2026 | 07/09/2027 | | 24,523 | 96966.431 | | (2,264) | | (1,711) | | (1,711) | 553 | | | | | --- | 0017 |
| JEDIUSER Put 97175.74 07/12/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/15/2026 | 07/12/2032 | 3 | 257,389 | 97175.737 | | (48,178) | | (42,959) | | (42,959) | 5,219 | | | | | --- | 0017 |
| JEDIUSER Put 97284.63 07/30/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/05/2026 | 07/30/2032 | 1 | 121,664 | 97284.635 | | (22,278) | | (20,377) | | (20,377) | 1,902 | | | | | --- | 0017 |
| JEDIUSER Put 97503.53 09/10/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/16/2026 | 09/10/2032 | 4 | 382,038 | 97503.535 | | (69,666) | | (64,456) | | (64,456) | 5,210 | | | | | --- | 0017 |
| JEDIUSER Put 97520.76 07/26/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 07/29/2026 | 07/26/2027 | | 33,411 | 97520.762 | | (3,832) | | (2,463) | | (2,463) | 1,370 | | | | | --- | 0017 |
| JEDIUSER Put 98690.07 08/20/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/26/2026 | 08/20/2032 | | 22,304 | 98690.070 | | (4,148) | | (3,826) | | (3,826) | 322 | | | | | --- | 0017 |
| JEDIUSER Put 98712.65 08/03/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/05/2026 | 08/03/2027 | | 45,260 | 98712.653 | | (4,194) | | (3,540) | | (3,540) | 654 | | | | | --- | 0017 |
| JEDIUSER Put 98830.94 08/06/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 08/12/2026 | 08/06/2032 | 1 | 74,874 | 98830.938 | | (13,950) | | (12,855) | | (12,855) | 1,095 | | | | | --- | 0017 |
| JEDIUSER Put 99226.22 08/27/2032 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/02/2026 | 08/27/2032 | 2 | 232,646 | 99226.219 | | (42,537) | | (40,260) | | (40,260) | 2,277 | | | | | --- | 0017 |
| JEDIUSER Put 99992.57 08/27/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | 09/02/2026 | 08/27/2027 | | 19,259 | 99992.574 | | (1,770) | | (1,642) | | (1,642) | 128 | | | | | --- | 0017 |
| MXEA Put 3236.6 09/10/2027 | RILA Hedge | Exhibit 5 | Equity/Index | HSBC Bank PLC 1IE8VN3OJCEQV1H4R804 | 09/15/2026 | 09/10/2027 | 951 | 3,077,100 | 3236.596 | | (191,551) | | (187,668) | | (187,668) | 3,884 | | | | | --- | 0019 |
| MXEA Put 3286.08 08/27/2027 | RILA Hedge | Exhibit 5 | Equity/Index | JP Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97 | 09/01/2026 | 08/27/2027 | 935 | 3,073,500 | 3286.078 | | (179,579) | | (204,071) | | (204,071) | (24,491) | | | | | --- | 0019 |
| MXEA Put 3305.95 08/13/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Barclays Bank PLC G5GSEF7VJP5I70UK5573 | 08/18/2026 | 08/13/2027 | 3,091 | 10,220,000 | 3305.950 | | (643,256) | | (698,853) | | (698,853) | (55,597) | | | | | --- | 0019 |
| MXEA Put 3331.6 08/20/2027 | RILA Hedge | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 08/25/2026 | 08/20/2027 | 921 | 3,069,000 | 3331.604 | | (186,233) | | (221,416) | | (221,416) | (35,183) | | | | | --- | 0019 |
| SPX Put 5388.49 10/20/2031 | RILA Hedge | Exhibit 5 | Equity/Index | UBS Financial Services BFM8T61CT2L1QCEMIK50 | 11/14/2025 | 10/20/2031 | 159 | 859,110 | 5388.489 | (67,098) | | | (40,373) | | (40,373) | 21,612 | | | | | --- | 0018 |
| SPX Put 6095.66 10/20/2031 | RILA Hedge | Exhibit 5 | Equity/Index | UBS Financial Services BFM8T61CT2L1QCEMIK50 | 11/14/2025 | 10/20/2031 | 1,341 | 8,176,861 | 6095.656 | (773,998) | | | (474,448) | | (474,448) | 252,347 | | | | | --- | 0018 |
| SPX Put 6675.14 10/20/2031 | RILA Hedge | Exhibit 5 | Equity/Index | UBS Financial Services BFM8T61CT2L1QCEMIK50 | 11/14/2025 | 10/20/2031 | 453 | 3,020,507 | 6675.141 | (328,502) | | | (206,414) | | (206,414) | 106,194 | | | | | --- | 0018 |
| SPX Put 8100.0 10/20/2031 | RILA Hedge | Exhibit 5 | Equity/Index | UBS Financial Services BFM8T61CT2L1QCEMIK50 | 11/14/2025 | 10/20/2031 | 2,152 | 17,430,551 | 8100.000 | (2,495,112) | | | (1,678,392) | | (1,678,392) | 729,361 | | | | | --- | 0018 |

# 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) |
| 0659999999. Subtotal - written options - hedging other - put options | | | | | | | | | | (4,970,947) | (7,397,959) | | (9,446,624) | XXX | (9,446,624) | 2,714,978 | | | | | XXX | XXX |
| 0709999999. Subtotal - written options - hedging other | | | | | | | | | | (128,442,148) | (350,351,391) | | (675,504,935) | XXX | (675,504,935) | (177,923,774) | | | | | 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 | | | | | | | | | | (123,471,201) | (342,953,432) | | (666,058,311) | XXX | (666,058,311) | (180,638,752) | | | | | XXX | XXX |
| 0939999999. Total written options - put options | | | | | | | | | | (4,970,947) | (7,397,959) | | (9,446,624) | XXX | (9,446,624) | 2,714,978 | | | | | 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 | | | | | | | | | | (128,442,148) | (350,351,391) | | (675,504,935) | XXX | (675,504,935) | (177,923,774) | | | | | XXX | XXX |
| 11/7/2023 CrossCurrencySwap JPY | PPG1FH0U0 | D 1.1 | Currency | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 10/19/2023 | 11/07/2038 | 1 | 20,014,677 | 1.84 / 6.32 | (14,699) | | | 456,817 | 953,746 | | 5,319,765 | | 90,042 | | | 348,164 | --- | 0015 |
| 01/06/2025 CrossCurrencySwap CHF | PPGHLIN05 | D 1.1 | Currency | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/17/2024 | 01/06/2045 | 1 | 30,144,021 | 1.49 / 5.782 | (104,690) | | | 1,241,088 | (2,164,223) | | (2,965,860) | | 1,769,756 | | | 644,199 | --- | 0015 |
| 01/06/2025 CrossCurrencySwap CHF | PPGIMCI86 | D 1.1 | Currency | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 12/17/2024 | 01/06/2037 | 1 | 10,045,764 | 1.52 / 5.5775 | (37,140) | | | 389,655 | (723,651) | | (1,049,728) | | 589,919 | | | 160,954 | --- | 0015 |
| 06/03/2026 CrossCurrencySwap CHF | PPG8GZ083 | D 1.1 | Currency | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 05/21/2026 | 06/03/2056 | 1 | 73,330,589 | 2.5 / 6.52 | | (279,710) | | 4,053,935 | | | (7,427,583) | | 4,333,644 | | | 1,997,375 | --- | 0015 |
| 4/29/2024 CrossCurrencySwap EUR | PPGN52R52 | D 1.1 | Currency | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 04/30/2024 | 06/05/2031 | 1 | 37,474,500 | 5.09 / 7.08 | 147,000 | | | 299,793 | (2,173,500) | | (1,825,629) | | 1,459,500 | | | 405,305 | --- | 0015 |
| 11/06/2024 CrossCurrencySwap CAD | PPGQ0AGK1 | D 1.1 | Currency | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 10/23/2024 | 11/15/2031 | 1 | 10,837,367 | 4.76 / 5.62 | (3,916) | | | 44,929 | 294,775 | | 65,836 | | 387,166 | | | 122,682 | --- | 0015 |
| 12/17/2024 CrossCurrencySwap EUR | PPGQDJ897 | D 1.1 | Currency | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 12/04/2024 | 12/10/2031 | 1 | 28,413,434 | 4.03 / 6.049 | 14,000 | | | 246,100 | (2,276,400) | | (1,805,578) | | 1,167,600 | | | 323,788 | --- | 0015 |
| 02/19/2025 CrossCurrencySwap CAD | PPGP8JKB1 | D 1.1 | Currency | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 02/05/2025 | 02/15/2033 | 1 | 17,488,632 | 4.4 / 5.8725 | 14,669 | | | 227,193 | (82,354) | | 84,876 | | 645,277 | | | 220,832 | --- | 0015 |
| 03/24/2026 CrossCurrencySwap EUR | PPG7AC849 | D 1.1 | Currency | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 02/10/2026 | 06/15/2031 | 1 | 18,000,000 | 4.7 / 5.978 | 9,076 | | | 56,718 | 865,210 | | 651,796 | | 856,134 | | | 195,247 | --- | 0015 |
| 6/18/2024 CrossCurrencySwap EUR | PPGHA5UG4 | D 1.1 | Currency | JP Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97 | 05/30/2024 | 06/18/2036 | 1 | 10,835,000 | 4.1 / 5.79 | 3,000 | | | 72,899 | (493,000) | | (421,908) | | 417,000 | | | 168,878 | --- | 0015 |
| 6/18/2024 CrossCurrencySwap EUR | PPGN6J9D7 | D 1.1 | Currency | JP Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97 | 05/30/2024 | 06/18/2034 | 1 | 10,832,000 | 4.0 / 5.68 | | | | 72,489 | (496,000) | | (451,172) | | 417,000 | | | 150,430 | --- | 0015 |
| 05/14/2025 CrossCurrencySwap EUR | PPGU6QWZ0 | D 1.1 | Currency | JP Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97 | 04/16/2025 | 05/14/2033 | 1 | 17,064,000 | 4.16 / 5.803 | (33,000) | | | 276,368 | 72,000 | | 113,718 | | 625,500 | | | 219,502 | --- | 0015 |
| 06/17/2025 CrossCurrencySwap JPY | PPFXDV6H5 | D 1.1 | Currency | JP Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97 | 06/04/2025 | 06/17/2045 | 1 | 19,867,494 | 3.29 / 6.3425 | (75,150) | | | 338,488 | 1,778,595 | | 4,520,043 | | 85,450 | | | 429,706 | --- | 0015 |

# 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) |
| 07/30/2025 | | | | | | | | | | | | | | | | | | | | | | |
| CrossCurrencySwap JPY | PPGZ42HM0 | D 1.1 | Currency | JP Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97 | 07/17/2025 | 07/30/2037 | 1 | 14,813,817 | 2.47 / 5.621 | 8,972 | | 486,788 | 835,801 | | 1,991,822 | | 66,031 | | | 243,749 | --- | 0015 |
| 06/03/2026 | | | | | | | | | | | | | | | | | | | | | | |
| CrossCurrencySwap CHF | PPH051TM4 | D 1.1 | Currency | JP Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97 | 05/21/2026 | 06/03/2046 | 1 | 24,180,943 | 2.51 / 6.43 | | (83,012) | | 1,345,475 | | (1,320,702) | | 1,428,487 | | | 536,271 | --- | 0015 |
| 06/03/2026 | | | | | | | | | | | | | | | | | | | | | | |
| CrossCurrencySwap CHF | PPG9FW6H3 | D 1.1 | Currency | JP Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97 | 05/21/2026 | 06/03/2041 | 1 | 41,180,943 | 2.38 / 6.24 | | (141,371) | | 2,291,389 | | (860,792) | | 2,432,760 | | | 788,739 | --- | 0015 |
| 4/30/2024 | | | | | | | | | | | | | | | | | | | | | | |
| CrossCurrencySwap EUR | PPGL527C3 | D 1.1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 04/04/2024 | 04/30/2034 | 1 | 10,870,000 | 3.94 / 5.71 | 35,000 | | 79,475 | (458,000) | | (383,546) | | 417,000 | | | 149,640 | --- | 0015 |
| 12/17/2024 | | | | | | | | | | | | | | | | | | | | | | |
| CrossCurrencySwap EUR | PPG0DJ8B2 | D 1.1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 12/04/2024 | 12/10/2034 | 1 | 10,159,236 | 4.2 / 6.208 | 17,000 | | 167,387 | (801,000) | | (556,394) | | 417,000 | | | 145,408 | --- | 0015 |
| 05/14/2025 | | | | | | | | | | | | | | | | | | | | | | |
| CrossCurrencySwap EUR | PPGU6QX14 | D 1.1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 04/16/2025 | 05/14/2035 | 1 | 22,770,000 | 4.31 / 5.956 | (26,000) | | 180,846 | 114,000 | | 202,265 | | 834,000 | | | 334,238 | --- | 0015 |
| 06/17/2025 | | | | | | | | | | | | | | | | | | | | | | |
| CrossCurrencySwap JPY | PPGY56D13 | D 1.1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/04/2025 | 06/17/2055 | 1 | 21,619,037 | 3.62 / 6.448 | (81,776) | | 347,910 | 1,935,398 | | 5,584,686 | | 92,984 | | | 579,211 | --- | 0015 |
| 07/31/2025 | | | | | | | | | | | | | | | | | | | | | | |
| CrossCurrencySwap EUR | PPGUC2HX8 | D 1.1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/26/2025 | 06/30/2050 | 1 | 29,148,000 | 5.19 / 6.861 | 42,294 | | 262,577 | 965,297 | | 886,078 | | 1,037,446 | | | 710,211 | --- | 0015 |
| 07/30/2025 | | | | | | | | | | | | | | | | | | | | | | |
| CrossCurrencySwap JPY | PPFZ8JV51 | D 1.1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 07/17/2025 | 07/30/2040 | 1 | 14,872,140 | 2.71 / 5.775 | | | 477,635 | 830,587 | | 2,313,351 | | 66,331 | | | 276,561 | --- | 0015 |
| 12/04/2025 | | | | | | | | | | | | | | | | | | | | | | |
| CrossCurrencySwap EUR | PPFZDJXQ7 | D 1.1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/19/2025 | 12/04/2037 | 1 | 19,855,000 | 4.56 / 5.885 | 10,321 | | 155,971 | 368,131 | | (72,077) | | 717,340 | | | 331,911 | --- | 0015 |
| 12/04/2025 | | | | | | | | | | | | | | | | | | | | | | |
| CrossCurrencySwap EUR | PPGW80AT9 | D 1.1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 11/19/2025 | 12/04/2035 | 1 | 11,540,000 | 4.46 / 5.757 | 4,000 | | 88,684 | 212,000 | | (30,196) | | 417,000 | | | 174,803 | --- | 0015 |
| 04/15/2026 | | | | | | | | | | | | | | | | | | | | | | |
| CrossCurrencySwap EUR | PPGA749F2 | D 1.1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/11/2026 | 04/15/2041 | 1 | 5,926,000 | 4.16 / 5.437 | | (9,000) | | 262,000 | | 97,918 | | 271,000 | | | 112,981 | --- | 0015 |
| 04/15/2026 | | | | | | | | | | | | | | | | | | | | | | |
| CrossCurrencySwap EUR | PPG6E8P90 | D 1.1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/11/2026 | 04/15/2038 | 1 | 18,976,000 | 4.07 / 5.342 | | (16,000) | | 851,200 | | 421,324 | | 867,200 | | | 322,304 | --- | 0015 |
| 03/03/2026 | | | | | | | | | | | | | | | | | | | | | | |
| CrossCurrencySwap CHF | PPGC3MH22 | D 1.1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/19/2026 | 03/03/2041 | 1 | 12,000,000 | 2.01 / 5.78 | | (15,484) | 230,905 | 857,245 | | (1,734) | | 872,729 | | | 227,855 | --- | 0015 |
| 03/03/2026 | | | | | | | | | | | | | | | | | | | | | | |
| CrossCurrencySwap CHF | PPGZBV608 | D 1.1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 02/19/2026 | 03/03/2056 | 1 | 30,915,883 | 2.06 / 6.1 | | (51,859) | 636,418 | 2,197,443 | | (1,104,544) | | 2,249,302 | | | 838,504 | --- | 0015 |
| 06/23/2026 | | | | | | | | | | | | | | | | | | | | | | |
| CrossCurrencySwap JPY | PPG7IL702 | D 1.1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 06/03/2026 | 06/23/2041 | 1 | 60,007,501 | 3.68 / 5.61 | | 18,749 | | (987,480) | | (2,584,514) | | (1,006,229) | | | 1,151,467 | --- | 0015 |
| 07/29/2026 | | | | | | | | | | | | | | | | | | | | | | |
| CrossCurrencySwap GBP | PPG7JY406 | D 1.1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 07/13/2026 | 06/30/2048 | 1 | 6,693,000 | 7.55 / 7.14 | | 20,000 | | 60,500 | | (173,985) | | 40,500 | | | 156,071 | --- | 0015 |

# 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) |
| 07/29/2026 CrossCurrencySwap GBP | PPH072MO3 | D 1.1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 07/13/2026 | 06/30/2032 | 1 | 6,696,500 | 6.56 / 6.33 | | 23,500 | | 64,000 | | (22,583) | | 40,500 | | | 80,289 | --- | 0015 |
| 9/6/2023 CrossCurrencySwap JPY | PPG1A4KU2 | D 1.1 | Currency | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 08/24/2023 | 09/06/2028 | 1 | 19,191,227 | 0.77 / 5.39 | (3,947) | | 895,863 | 1,401,024 | | 1,941,905 | | 84,039 | | | 133,525 | --- | 0015 |
| 06/25/2025 CrossCurrencySwap EUR | PPFVG47L6 | D 1.1 | Currency | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 06/01/2025 | 09/30/2052 | 1 | 53,885,000 | 5.82 / 7.818 | 47,447 | | 1,065,715 | 137,595 | | 1,145,228 | | 1,978,519 | | | 1,373,803 | --- | 0015 |
| 12/16/2025 CrossCurrencySwap CAD | PPGUM9S10 | D 1.1 | Currency | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 11/25/2025 | 12/31/2030 | 1 | 17,015,243 | 4.33 / 5.152 | (10,864) | | 73,978 | 147,096 | | (205,860) | | 619,466 | | | 175,428 | --- | 0015 |
| 1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange | | | | | | | | | | (47,479) | (525,111) | 8,872,687 | 12,238,834 | XXX | 2,076,224 | | 26,787,395 | | | 14,230,031 | XXX | XXX |
| 1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 | | | | | | | | | | (47,479) | (525,111) | 8,872,687 | 12,238,834 | XXX | 2,076,224 | | 26,787,395 | | | 14,230,031 | XXX | XXX |
| 1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 12/31/2027 CrossCurrencySwap EUR | PPG3G9Z84 | D 1.1 | Currency | Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | 07/01/2026 | 06/30/2044 | 1 | 22,208,484 | 5.83 / 7.63 | | (2,024,000) | | (210,601) | | (210,601) | 1,713,304 | 100,095 | | | 467,832 | --- | 0015 |
| 10/29/2026 CrossCurrencySwap EUR | PPG9E7GF2 | D 1.1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 04/24/2026 | 10/29/2036 | 1 | 11,710,000 | 4.69 / 5.854 | | (10,000) | | (373,680) | | (373,680) | (755,680) | 392,000 | | | 185,885 | --- | 0015 |
| 10/29/2026 CrossCurrencySwap CAD | PPG9E7GD7 | D 1.1 | Currency | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 04/24/2026 | 10/29/2031 | 1 | 10,956,903 | 4.65 / 5.377 | | (17,636) | | (282,802) | | (282,802) | (697,113) | 431,947 | | | 123,471 | --- | 0015 |
| 1139999999. Subtotal - swaps - hedging other - foreign exchange | | | | | | | | | | | (2,051,636) | | (867,084) | XXX | (867,084) | 260,511 | 924,042 | | | 777,188 | XXX | XXX |
| 1169999999. Subtotal - swaps - hedging other | | | | | | | | | | | (2,051,636) | | (867,084) | XXX | (867,084) | 260,511 | 924,042 | | | 777,188 | XXX | XXX |
| 1229999999. Subtotal - swaps - replication | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1289999999. Subtotal - swaps - income generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1349999999. Subtotal - swaps - other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1359999999. Total swaps - interest rate | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1369999999. Total swaps - credit default | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1379999999. Total swaps - foreign exchange | | | | | | | | | | (47,479) | (2,576,747) | 8,872,687 | 11,371,751 | XXX | 1,209,140 | 260,511 | 27,711,436 | | | 15,007,219 | XXX | XXX |
| 1389999999. Total swaps - total return | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1399999999. Total swaps - other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1409999999. Total swaps | | | | | | | | | | (47,479) | (2,576,747) | 8,872,687 | 11,371,751 | XXX | 1,209,140 | 260,511 | 27,711,436 | | | 15,007,219 | XXX | XXX |
| Bond Forward 20YR 4.625 UST 11/15/2045 | GL/B Hedge | Exhibit 5 | Interest Rate | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 12/10/2025 | 12/16/2026 | 1 | 50,000,000 | 97.073 | | | | (4,482,386) | | (4,482,386) | (4,686,825) | | | | 114,826 | --- | 0009 |
| Bond Forward 20YR 5 UST 05/15/2046 | GL/B Hedge | Exhibit 5 | Interest Rate | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 08/20/2026 | 08/19/2027 | 1 | 50,000,000 | 96.213 | | | | (1,746,119) | | (1,746,119) | (1,746,119) | | | | 235,177 | --- | 0009 |
| Bond Forward 20YR 5.125 UST 08/15/2046 | G/B Hedge | Exhibit 5 | Interest Rate | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 09/17/2026 | 09/15/2027 | 1 | 13,000,000 | 96.841 | | | | (463,045) | | (463,045) | (463,045) | | | | 63,650 | --- | 0005 |
| Bond Forward 30YR 4.75 UST 08/15/2055 | GL/B Hedge | Exhibit 5 | Interest Rate | JP Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97 | 10/15/2025 | 10/14/2026 | 1 | 50,000,000 | 101.404 | | | | (6,642,967) | | (6,642,967) | (4,982,298) | | | | 254,749 | --- | 0009 |
| Bond Forward 30YR 4.75 UST 02/15/2056 | GL/B Hedge | Exhibit 5 | Interest Rate | JP Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97 | 04/28/2026 | 04/14/2027 | 1 | 30,000,000 | 95.899 | | | | (2,441,078) | | (2,441,078) | (2,441,078) | | | | 109,919 | --- | 0009 |
| Bond Forward 30YR 4.625 UST 11/15/2055 | GL/B Hedge | Exhibit 5 | Interest Rate | Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | 01/14/2026 | 01/13/2027 | 1 | 30,000,000 | 95.986 | | | | (2,963,811) | | (2,963,811) | (2,963,811) | | | | 80,452 | --- | 0009 |
| Bond Forward 30YR 4.75 UST 08/15/2055 | GL/B Hedge | Exhibit 5 | Interest Rate | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 09/17/2025 | 11/18/2026 | 1 | 50,000,000 | 100.888 | | | | (6,203,405) | | (6,203,405) | (6,190,530) | | | | 91,599 | --- | 0009 |
| Bond Forward 30YR 4.75 UST 02/15/2056 | GL/B Hedge | Exhibit 5 | Interest Rate | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 05/13/2026 | 05/19/2027 | 1 | 20,000,000 | 94.480 | | | | (1,270,256) | | (1,270,256) | (1,270,256) | | | | 79,554 | --- | 0009 |
| Bond Forward 30YR 5.125 UST 08/15/2056 | G/B Hedge | Exhibit 5 | Interest Rate | Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | 08/19/2026 | 08/18/2027 | 1 | 10,000,000 | 98.063 | | | | (591,121) | | (591,121) | (591,121) | | | | 46,963 | --- | 0005 |
| 1439999999. Subtotal - forwards - hedging other | | | | | | | | | | | | | (26,804,187) | XXX | (26,804,187) | (25,335,082) | | | | 1,076,889 | 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) |
| 1479999999. Subtotal - forwards | | | | | | | | | | | | | (26,804,187) | XXX | (26,804,187) | (25,335,082) | | | | 1,076,889 | XXX | XXX |
| 1509999999. Subtotal - SSAP No. 108 adjustments | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108 | | | | | | | | | | (47,479) | (525,111) | 8,872,687 | 12,238,834 | XXX | 2,076,224 | | 26,787,395 | | | 14,230,031 | XXX | XXX |
| 1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1709999999. Subtotal - hedging other | | | | | | | | | | 156,435,842 | 406,106,158 | | 697,709,349 | XXX | 697,709,349 | 129,917,809 | 924,042 | | | 1,854,077 | XXX | XXX |
| 1719999999. Subtotal - replication | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1729999999. Subtotal - income generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1739999999. Subtotal - other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1749999999. Subtotal - adjustments for SSAP No. 108 derivatives | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1759999999 - Totals | | | | | | | | | | 156,388,362 | 405,581,047 | 8,872,687 | 709,948,184 | XXX | 699,785,573 | 129,917,809 | 27,711,436 | | | 16,084,108 | 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 Q3 2026 met its expectation of effectiveness at 96% |
| 0002 | Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL S&P 500 Low Volatility hedge effectiveness for Q3 2026 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 Q3 2026 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 Q3 2026 met its expectation of effectiveness at 100% |
| 0005 | Hedge of GAAP liabilities for Guaranteed Withdrawal Benefit Annuity product. The GWB hedge effectiveness for Q3 2026 met its expectation of effectiveness at 80% |
| 0007 | Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL S&P 500 Prism hedge effectiveness for Q3 2026 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 Q3 2026 met its expectation of effectiveness at 100% |
| 0009 | Hedge of GAAP liabilities for Guaranteed Lifetime Withdrawal Benefit Annuity product. The GLWB hedge effectiveness for Q3 2026 met its expectation of effectiveness at 74% |
| 0010 | Hedge of economic liabilities for Fixed Index Annuity product. The FIA Barclays Trailblazer hedge effectiveness for Q3 2026 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 Q3 2026 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 Q3 2026 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. |
| 0016 | The Equity Hedge Strategy met its expectation of effectiveness for Q3 2026 in that the total equity exposure (equity holdings + futures notional + options notional) will be less than or equal to the MV of cash securities held by the fund. The equity futures exposure is between 0 and 100% of the MV of the cash securities held by the fund. |
| 0017 | Hedge of economic liabilities for Registered Indexed-Linked Annuity product. The RILA JEDI Index hedge effectiveness for Q3 2026 met its expectation of effectiveness at 100% |
| 0018 | Hedge of economic liabilities for Registered Indexed-Linked Annuity product. The RILA S&P 500 hedge effectiveness for Q3 2026 met its expectation of effectiveness at 88% |
| 0019 | Hedge of economic liabilities for Registered Indexed-Linked Annuity product. The RILA MSCI EAFE hedge effectiveness for Q3 2026 met its expectation of effectiveness at 100% |

# 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 |
| SFRZ6 | 100 | 250,000 | 3-Mon SOFR DEC6 | GLWB Hedge/RILA Hedge | Exhibit 5 | Interest Rate | 03/17/2027 | Chicago Mercantile Exchange Inc. SNZ20JLFK8MNNCLQ0F39 | 09/29/2026 | 95.7800 | 95.7000 | | | | | | (21,113) | (21,113) | 49,000 | 0005/0008 | 2,500 |
| USZ6 | 460 | 46,000,000 | US T BONDS DEC26 | GWB/GLWB Hedge | Exhibit 5 | Interest Rate | 12/21/2026 | Chicago Board of Trade 549300EX04Q2QBFQTQ27 | 09/17/2026 | 108.3600 | 102.6600 | | | | | | (2,622,813) | (2,622,813) | 1,702,000 | 0004/0005 | 100,000 |
| FVZ6 | 156 | 15,600,000 | 5YR T NOTE DEC26 | RILA Hedge | Exhibit 5 | Interest Rate | 12/31/2026 | Chicago Board of Trade 549300EX04Q2QBFQTQ27 | 09/14/2026 | 105.9100 | 103.3000 | | | | | | (407,352) | (407,352) | 195,000 | 0008 | 100,000 |
| ESZ6 | 1,783 | 688,864,188 | EMINI S&P DEC26 | Equity Portfolio Hedge; FIA/FIUL Hedge/RILA Hedge | D 2-2/Exhibit 5 | Equity/Index | 12/18/2026 | Chicago Mercantile Exchange Inc. SNZ20JLFK8MNNCLQ0F39 | 09/29/2026 | 7,727.0400 | 7,715.5000 | | | | | | (1,027,363) | (1,027,363) | 41,600,956 | 0002/0006/0007/0008 | 50 |
| MFSZ6 | 24 | 3,830,915 | MSCI EAFE DEC6 | RILA Hedge | Exhibit 5 | Equity/Index | 12/18/2026 | Intercontinental Exchange US 549300R4IG1TWPZT5U32 | 09/28/2026 | 3,192.5800 | 3,136.6000 | | | | | | (66,995) | (66,995) | 120,562 | 0009 | 50 |
| NQZ6 | 12 | 7,124,988 | NAS EMIN DEC26 | RILA Hedge | Exhibit 5 | Equity/Index | 12/18/2026 | CME:Index and Options Market SNZ20JLFK8MNNCLQ0F39 | 09/14/2026 | 29,687.4500 | 30,698.7500 | | | | | | 242,712 | 242,712 | 493,176 | 00010 | 20 |
| 1539999999. Subtotal - long futures - hedging other | | | | | | | | | | | | | | | | | (3,902,923) | (3,902,923) | 44,160,694 | XXX | XXX |
| 1579999999. Subtotal - long futures | | | | | | | | | | | | | | | | | (3,902,923) | (3,902,923) | 44,160,694 | XXX | XXX |
| SFRZ6 | 656 | 1,640,000 | 3-Mon SOFR DEC6 | FIA/FIUL Hedge | Exhibit 5 | Interest Rate | 03/17/2027 | Chicago Mercantile Exchange Inc. SNZ20JLFK8MNNCLQ0F39 | 09/29/2026 | 95.9600 | 95.7000 | | | | | | 418,763 | 418,763 | 321,440 | 0006/0007 | 2,500 |
| TYZ6 | 1,781 | 178,100,000 | 10Y TNOTES DEC26 | GWB/GLWB Hedge/RILA Hedge | Exhibit 5 | Interest Rate | 12/21/2026 | Board of Trade of the City of Chicago, Inc. 549300EX04Q2QBFQTQ27 | 09/30/2026 | 107.7500 | 104.2000 | | | | | | 6,309,102 | 6,309,102 | 3,339,375 | 0004/0005/0008 | 100,000 |
| FVZ6 | 658 | 65,800,000 | 5YR T NOTE DEC26 | GWB/GLWB Hedge | Exhibit 5 | Interest Rate | 12/31/2026 | Chicago Board of Trade 549300EX04Q2QBFQTQ27 | 08/24/2026 | 106.0700 | 103.3000 | | | | | | 1,822,352 | 1,822,352 | 822,500 | 0004/0005 | 100,000 |
| ESZ6 | 312 | 120,526,958 | EMINI S&P DEC26 | GWB/GLWB Hedge | Exhibit 5 | Equity/Index | 12/18/2026 | Chicago Mercantile Exchange Inc. SNZ20JLFK8MNNCLQ0F39 | 09/29/2026 | 7,726.1000 | 7,715.5000 | | | | | | 165,158 | 165,158 | 7,279,584 | 0004/0005 | 50 |
| MFSZ6 | 203 | 32,524,735 | MSCI EAFE DEC6 | GWB/GLWB Hedge | Exhibit 5 | Equity/Index | 12/18/2026 | Intercontinental Exchange US 549300R4IG1TWPZT5U32 | 09/29/2026 | 3,204.4700 | 3,136.6000 | | | | | | 688,245 | 688,245 | 1,019,754 | 0004/0005 | 50 |
| 1609999999. Subtotal - short futures - hedging other | | | | | | | | | | | | | | | | | 9,403,618 | 9,403,618 | 12,782,653 | XXX | XXX |
| 1649999999. Subtotal - short futures | | | | | | | | | | | | | | | | | 9,403,618 | 9,403,618 | 12,782,653 | 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 | | | | | | | | | | | | | | | | | 5,500,695 | 5,500,695 | 56,943,347 | 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 | | | | | | | | | | | | | | | | | 5,500,695 | 5,500,695 | 56,943,347 | XXX | XXX |

| Broker Name | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
|---|---|---|---|
| Morgan Stanley & Co. International plc: | | | |
| 912810ST6 US Treasury Strip 7,525,000 par, due 11/15/2040 | | | |
| 912810TF5 US Treasury Strip 3,750,000 par, due 02/15/2042 | | | |
| 912810TA6 US Treasury Strip 15,227,000 par, due 08/15/2041 | | | |
| 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 | | | |
| 91282CCY5 US Treasury Strip 200,000 par, due 09/30/2028 | | | |
| 912810SW9 US Treasury Strip 6,425,000 par, due 02/15/2041 | | | |
| 912833707 US Treasury Strip 10,000,000 par, due 11/15/2031 | | | |
| 922908363 Vanguard S&P 500 ETF, 10,000 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 |
|---|---|
| | The Equity Hedge Strategy met its expectation of effectiveness for Q3 2026 in that the total equity exposure (equity holdings + futures notional + options notional) will be less than or equal to the MV of cash securities held by the fund. The equity futures exposure is between 0 and 100% of the MV of the cash securities held by the fund. |
| 0002 | |
| 0004 | Hedge of GAAP liabilities for Guaranteed Withdrawal Benefit Annuity product. The GWB hedge effectiveness for Q3 2026 met its expectation of effectiveness at 80% |
| 0005 | Hedge of GAAP liabilities for Guaranteed Lifetime Withdrawal Benefit Annuity product. The GLWB hedge effectiveness for Q3 2026 met its expectation of effectiveness at 93% |
| 0006 | Hedge of economic liabilities for Fixed Index Annuity product. The FIA hedge effectiveness for Q3 2026 met its expectation of effectiveness at 97% |
| 0007 | Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL hedge effectiveness for Q3 2026 met its expectation of effectiveness at 96% |
| 0008 | Hedge of economic liabilities for Registered Indexed-Linked Annuity product. The RILA S&P 500 hedge effectiveness for Q3 2026 met its expectation of effectiveness at 88% |
| 0009 | Hedge of economic liabilities for Registered Indexed-Linked Annuity product. The RILA MSCI EAFE Index hedge effectiveness for Q3 2026 met its expectation of effectiveness at 100% |
| 0010 | Hedge of economic liabilities for Registered Indexed-Linked Annuity product. The RILA Nasdaq 100 Index hedge effectiveness for Q3 2026 met its expectation of effectiveness at 80% |

# SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1 | | 2 | 3 | Counterparty Offset | | Book/Adjusted Carrying Value | | | Fair Value | | | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description of Exchange, Counterparty or Central Clearinghouse | | Master Agreement (Y or N) | Credit Support Annex (Y or N) | 4 Fair Value of Acceptable Collateral | 5 Present Value of Financing Premium | 6 Contracts With Book/Adjusted Carrying Value >0 | 7 Contracts With Book/Adjusted Carrying Value <0 | 8 Exposure Net of Collateral | 9 Contracts With Fair Value >0 | 10 Contracts With Fair Value <0 | 11 Exposure Net of Collateral | Potential Exposure | Off-Balance Sheet Exposure |
| 0199999999 - Aggregate Sum of Exchange Traded Derivatives | | XXX | XXX | XXX | | 962,914,769 | (514,401,658) | 962,914,769 | 962,914,769 | (514,401,658) | 962,914,769 | 56,943,347 | 56,943,347 |
| Bank of America, N.A. | B4TYDEB6GKMZO031MB27 | Y | Y | 31,000,000 | | 50,060,014 | (19,502,670) | | 50,060,014 | (19,502,670) | | | |
| Barclays Bank PLC | G5GSEF7VJP5I70UK5573 | Y | Y | | | 6,877,167 | (3,891,480) | 2,985,687 | 7,189,251 | (12,446,777) | | 3,618,525 | 3,618,525 |
| BNP Paribas | R0MUWSFPU8MPRO8K5P83 | Y | Y | 41,500,000 | | 78,360,417 | (39,474,375) | | 78,002,939 | (38,573,328) | | 1,681,507 | |
| Goldman Sachs International | W22LROWP2IHZNBB6K528 | Y | Y | 23,240,000 | | 32,113,779 | (8,963,041) | | 32,113,779 | (8,963,041) | | | |
| HSBC Bank PLC | 1IE8VN3OJCEQV1H4R804 | Y | Y | 23,451,000 | | 41,434,021 | (18,248,503) | | 41,434,021 | (18,248,503) | | | |
| JP Morgan Chase Bank, N.A. | 7H6GLXDRUGQFU57RNE97 | Y | Y | | | 6,811,252 | (10,732,433) | | 7,113,574 | (12,798,008) | | 2,901,943 | |
| Morgan Stanley & Co. International plc | 4PQUHN3JPFGFNF3BB653 | Y | Y | 32,885,738 | | 41,644,658 | (8,439,407) | 319,514 | 41,644,658 | (8,439,407) | 319,514 | | |
| Royal Bank of Canada | ES7IP3U3RHIGC71XBU11 | Y | Y | 5,540,000 | | 19,530,019 | (15,825,817) | | 20,317,838 | (18,508,911) | | 5,981,260 | 4,145,463 |
| Societe Generale | O2RNE8IBXP4R0TD8PU41 | Y | Y | 2,800,000 | | 8,251,078 | (5,332,260) | 118,818 | 8,251,078 | (5,332,260) | 118,818 | | |
| Truist Bank | JJKC32MCHWDI71265Z06 | Y | Y | 17,904,222 | | 33,110,212 | (15,763,834) | | 33,110,212 | (15,763,834) | | | |
| UBS Financial Services | BFM8T61CT2L10CEMIK50 | Y | Y | 60,350,000 | | 71,890,917 | (5,362,740) | 6,178,177 | 71,890,917 | (5,362,740) | 6,178,177 | | |
| Wells Fargo Bank, N.A. | KB1H1DSPRFMYMCUFXT09 | Y | Y | 26,250,000 | | 70,781,696 | (47,893,596) | | 72,183,115 | (48,099,456) | | 1,900,872 | |
| 0299999999. Total NAIC 1 Designation | | | | 264,920,960 | | 460,865,228 | (199,430,156) | 9,602,195 | 463,311,396 | (212,038,934) | 6,616,508 | 16,084,108 | 7,763,988 |
| 0899999999. Aggregate sum of central clearinghouses (excluding exchange traded) | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
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| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| 0999999999 - Gross totals | | | | 264,920,960 | | 1,423,779,998 | (713,831,814) | 972,516,964 | 1,426,226,165 | (726,440,592) | 969,531,278 | 73,027,455 | 64,707,335 |
| 1. Offset per SSAP No. 64 | | | | | | | | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | | | 1,423,779,998 | (713,831,814) | | | | | | |

# SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | Other | 922908-36-3 | VANGUARD S&P 500 ETF | 7,008,600 | 10,000 | 7,008,600 | | IV |
| Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | Other | 922908-36-3 | VANGUARD S&P 500 ETF | 63,077,400 | 90,000 | 63,077,400 | | IV |
| Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | Treasury | 912810-TA-6 | T 1.75 08/15/41 | 9,399,699 | 15,227,000 | 14,609,250 | 08/15/2041 | IV |
| Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | Treasury | 912810-TF-5 | T 2.375 02/15/42 | 2,516,602 | 3,750,000 | 3,799,212 | 02/15/2042 | IV |
| Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | Treasury | 912810-ST-6 | T 1.375 11/15/40 | 4,489,427 | 7,525,000 | 6,769,461 | 11/15/2040 | IV |
| Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | Treasury | 91282C-DJ-7 | T 1.375 11/15/31 | 5,210,938 | 6,250,000 | 6,177,656 | 11/15/2031 | IV |
| Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | Treasury | 91282C-CY-5 | T 1.250 09/30/28 | 186,328 | 200,000 | 199,500 | 09/30/2028 | IV |
| Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | Treasury | 912810-TB-4 | T 1.875 11/15/51 | 4,137,136 | 8,425,000 | 7,819,613 | 11/15/2051 | IV |
| Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | Treasury | 91282C-BP-5 | T 1.125 02/29/28 | 10,847,077 | 11,410,000 | 11,296,127 | 02/29/2028 | IV |
| Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | Treasury | 912810-SW-9 | T 1.875 02/15/41 | 4,119,027 | 6,425,000 | 6,271,206 | 02/15/2041 | IV |
| Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | Treasury | 912833-7Q-7 | S 0 11/15/31 | 7,685,120 | 10,000,000 | 9,191,224 | 11/15/2031 | IV |
| JP Morgan Chase Bank, NA 7H6GLXDRUGQFU57RNE97 | Treasury | 912810-SZ-2 | T 2.0 08/15/51 | 2,778,010 | 5,450,000 | 5,490,737 | 08/15/2051 | IV |
| JP Morgan Chase Bank, NA 7H6GLXDRUGQFU57RNE97 | Treasury | 91282C-BB-6 | T .625 12/31/27 | 475,430 | 500,000 | 499,141 | 12/31/2027 | IV |
| Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | Money Market Fund | 261908-10-7 | Dreyfus Trsy Agy CM INST 521 | 6,650,000 | 6,650,000 | 6,650,000 | | IV |
| 0199999999 - Total | | | | 128,580,794 | 81,912,000 | 148,859,127 | XXX | XXX |

Collateral Pledged to Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09 | Money Market Fund | 261908-10-7 | Dreyfus Trsy Agy CM INST 521 | 26,250,000 | 26,250,000 | XXX | | IV |
| Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | Money Market Fund | 261908-10-7 | Dreyfus Trsy Agy CM INST 521 | 5,540,000 | 5,540,000 | XXX | | IV |
| HSBC Bank USA 1IE8VN3OJCEQV1H4R804 | Money Market Fund | 261908-10-7 | Dreyfus Trsy Agy CM INST 521 | 23,451,000 | 23,451,000 | XXX | | IV |
| Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653 | Money Market Fund | 261908-10-7 | Dreyfus Trsy Agy CM INST 521 | 32,885,738 | 32,885,738 | XXX | | IV |
| Societe Generale O2RNE8IBXP4R0TD8PU41 | Money Market Fund | 261908-10-7 | Dreyfus Trsy Agy CM INST 521 | 2,800,000 | 2,800,000 | XXX | | IV |
| Truist Bank JJKC32MCHWDI71265Z06 | Treasury | 91282C-EM-9 | T 2.875 04/30/29 | 17,904,222 | 18,845,000 | XXX | 04/30/2029 | IV |
| BNP Paribas R0MUWSFPU8MPRO8K5P83 | Money Market Fund | 261908-10-7 | Dreyfus Trsy Agy CM INST 521 | 41,500,000 | 41,500,000 | XXX | | IV |
| Bank of America NA B4TYDEB6GKMZO031MB27 | Money Market Fund | 261908-10-7 | Dreyfus Trsy Agy CM INST 521 | 31,000,000 | 31,000,000 | XXX | | IV |
| Goldman Sachs International W22LROWP2IHZNBB6K528 | Money Market Fund | 261908-10-7 | Dreyfus Trsy Agy CM INST 521 | 23,240,000 | 23,240,000 | XXX | | IV |
| UBS Financial Services BFM8T61CT2L1QCEMIK50 | Money Market Fund | 261908-10-7 | Dreyfus Trsy Agy CM INST 521 | 60,350,000 | 60,350,000 | XXX | | IV |
| 0299999999 - Total | | | | 264,920,960 | 265,861,738 | 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 ..... | | | 60,388 | | (36,023,127) | (67,091,290) | 159,952,125 | XXX. |
| Wells Fargo Bank ..... Minneapolis, MN ..... | | | 3,171 | | 3,956,089 | (229,496) | (3,955,670) | XXX. |
| Bank of New York Mellon ..... Pittsburgh, PA ..... | | | 533 | | 979,316 | 289,621 | 4,733,421 | XXX. |
| PNC Bank ..... Pittsburgh, PA ..... | | | 1,037 | | 1,616,652 | 2,167,011 | 1,186,971 | XXX. |
| FHLB ..... Des Moines, IA ..... | | | | | 3,715,509 | 4,245,281 | 4,799,188 | XXX. |
| 0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories | XXX | XXX | | | 154 | 154 | 154 | XXX |
| 0199999. Totals - open depositories | XXX | XXX | 65,129 | | (25,755,407) | (60,618,719) | 166,716,189 | 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 | 65,129 | | (25,755,407) | (60,618,719) | 166,716,189 | XXX |
| 0499999. Cash in company's office | XXX | XXX | XXX | XXX | | | | XXX |
| | | | | | | | | |
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| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| 0599999. Total | XXX | XXX | 65,129 | | (25,755,407) | (60,618,719) | 166,716,189 | XXX |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1<br>CUSIP | 2<br>Description | 3<br>Restricted Asset Code | 4<br>Date Acquired | 5<br>Stated Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| 0489999999. Total - issuer credit obligations (unaffiliated) | | | | | | | | |
| 0499999999. Total - issuer credit obligations (affiliated) | | | | | | | | |
| 0509999999. Total - issuer credit obligations | | | | | | | | |
| 261908-10-7 | BNY DREYFUS TR OB CM INS | | 09/30/2026 | 3.750 | | 234,537,666 | | 106,556 |
| 8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO | | | | | | 234,537,666 | | 106,556 |
| 74257B-63-9 | PRINCIPAL:GOVT MM R6 | | 09/30/2026 | 3.730 | | 5,187,770 | 16,885 | 105,858 |
| 8309999999. Subtotal - all other money market mutual funds | | | | | | 5,187,770 | 16,885 | 105,858 |
| 8589999999. Total cash equivalents (unaffiliated) | | | | | | 239,725,436 | 16,885 | 212,414 |
| 8599999999. Total cash equivalents (affiliated) | | | | | | | | |
| 8609999999 - Total cash equivalents | | | | | | 239,725,436 | 16,885 | 212,414 |

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**