6697420252010010101

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

QUARTERLY STATEMENT

AS OF MARCH 31, 2025

OF THE CONDITION AND AFFAIRS OF THE

NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

NAIC Group Code 00431 (Current Period), 00431 (Prior Period) NAIC Company Code 66974 Employer's ID Number 36-2428931

Organized under the Laws of Iowa, State of Domicile or Port of Entry Iowa

Country of Domicile United States

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

Incorporated/Organized 05/13/1886 Commenced Business 06/15/1886

Statutory Home Office 8300 Mills Civic Parkway (Street and Number), West Des Moines, IA, US 50266 (City or Town, State, Country and Zip Code)

Main Administrative Office 8300 Mills Civic Parkway (Street and Number), West Des Moines, IA, US 50266 (City or Town, State, Country and Zip Code), 515-440-5500 (Area Code) (Telephone Number)

Mail Address 8300 Mills Civic Parkway (Street and Number or P.O. Box), West Des Moines, IA, US 50266 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 8300 Mills Civic Parkway (Street and Number), West Des Moines, IA, US 50266 (City or Town, State, Country and Zip Code), 515-440-5500 (Area Code) (Telephone Number)

Internet Web Site Address www.northamericancompany.com

Statutory Statement Contact Patrick M Glover (Name), 515-440-5500 (Area Code) (Telephone Number) (Extension)

pglover@SFGMEMBERS.COM (E-mail Address), 877-586-0249 (FAX Number)

OFFICERS

Name	Title	Name	Title
Esfandyar Eruch Dinshaw	President, Chairman and Chief Executive Officer	Amy Elizabeth Teas	SVP, General Counsel and Secretary
Daniel Edward Edsen #	VP, Chief Financial Officer and Treasurer	Eric Yung Hsi Lin	SVP and Corporate Actuary

OTHER OFFICERS

Gerald Robert Blair	President - Sammons Life Insurance Group	Joseph Edward Paul	President, Sammons Corporate Markets
Robert Ray TeKolste	President, SIAG	John David Melvin	SVP & Chief Investment Officer
Casey Charles Decker	Chief Operating Officer	David Christopher Attaway	Senior Vice President

DIRECTORS OR TRUSTEES

Darron Kelly Ash	James Roderick Clark	Thomas Joseph Corcoran Jr.	Esfandyar Eruch Dinshaw
George Ashton Fisk	Carl Michael Harris #	William Denby Heinz	William Leo Lowe
Gina Armour Norris #	Robert Ray TeKolste	Susan Twine Deakins	

State of Iowa
County of Dallas
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.

Esfandyar Eruch Dinshaw	Amy Elizabeth Teas	Daniel Edward Edsen
President, Chairman and Chief Executive Officer	SVP, General Counsel and Secretary	VP, Chief Financial Officer and Treasurer

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

Subscribed and sworn to before me this 1 day of May, 2025

Heidi Lynn Coburn

HEIDI LYNN COBURN
Commission Number 226018
My Commission Expires
1-20-26

4/18/2025	08:02:50 AM		
Printed by: Kristine Menz Not Checking for Identifiers being edited		Statement Name: 2025 Q1 NORTH AMER CO LIFE & HLTH INS	

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	34,586,723,425		34,586,723,425	34,840,094,624
2. Stocks:				
2.1 Preferred stocks	443,309,019		443,309,019	467,487,414
2.2 Common stocks	1,582,973,821		1,582,973,821	1,385,635,543
3. Mortgage loans on real estate:				
3.1 First liens	1,833,390,323		1,833,390,323	1,921,747,095
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)				
4.2 Properties held for the production of income (less $ encumbrances)				
4.3 Properties held for sale (less $ encumbrances)	9,960,620		9,960,620	9,960,620
5. Cash ($ 593,068,754), cash equivalents ($ 1,877,741,182) and short-term investments ($ 4,211,136)	2,475,021,073		2,475,021,073	1,605,825,983
6. Contract loans (including $ premium notes)	253,872,553	241,641	253,630,912	243,348,914
7. Derivatives	711,503,529		711,503,529	683,985,815
8. Other invested assets	2,837,206,560		2,837,206,560	2,435,297,717
9. Receivables for securities	4,145,994		4,145,994	37,855,847
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	1,744,526		1,744,526	1,679,762
12. Subtotals, cash and invested assets (Lines 1 to 11)	44,739,851,443	241,641	44,739,609,802	43,632,919,333
13. Title plants less $ charged off (for Title insurers only)				
14. Investment income due and accrued	356,024,865		356,024,865	333,154,173
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	34,061,004	26,506,629	7,554,375	10,387,334
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	127,619,830		127,619,830	124,641,089
15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	18,731,998	409,151	18,322,847	14,060,431
16.2 Funds held by or deposited with reinsured companies	3,239,503		3,239,503	3,124,923
16.3 Other amounts receivable under reinsurance contracts	27,373,686		27,373,686	14,587,281
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	46,774,290		46,774,290	96,503,337
18.2 Net deferred tax asset	366,400,811	185,441,683	180,959,128	184,074,866
19. Guaranty funds receivable or on deposit	13,292,191		13,292,191	12,372,916
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	55,055		55,055	1,235,686
24. Health care ($) and other amounts receivable				
25. Aggregate write-ins for other-than-invested assets	25,690,394	13,066,752	12,623,641	9,686,392
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	45,759,115,068	225,665,857	45,533,449,212	44,436,747,760
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	45,759,115,068	225,665,857	45,533,449,212	44,436,747,760
DETAILS OF WRITE-INS				
1101. Receivable for central clearinghouse	1,744,526		1,744,526	1,677,762
1102. Collateral asset				2,000
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	1,744,526		1,744,526	1,679,762
2501. Miscellaneous assets	17,610,042	11,210,036	6,400,006	
2502. Admitted Disallowed IMR	8,080,352	1,856,717	6,223,635	9,686,392
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	25,690,394	13,066,752	12,623,641	9,686,392

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 25,900,293,482 less $ included in Line 6.3 (including $ Modco Reserve)	25,900,293,482	25,711,318,948
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (including $ Modco Reserve)	275,406,497	272,160,887
4.	Contract claims:		
	4.1 Life	211,778,962	188,419,121
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
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)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	2,313,640	2,029,608
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		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 33,492,395 ceded	33,492,395	77,039,880
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,567,051 , accident and health $ and deposit-type contract funds $	1,567,051	2,494,444
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	13,022,416	11,699,518
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	6,422,096	6,073,285
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	393,760	379,247
17.	Amounts withheld or retained by reporting entity as agent or trustee	899,558	883,218
18.	Amounts held for agents' account, including $ 492,913 agents' credit balances	492,913	320,845
19.	Remittances and items not allocated	52,634,434	45,676,416
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $ 1,887,329	1,887,329	
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	495,766,488	495,451,411
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 1,165,570,640) reinsurers	1,165,570,640	1,141,687,724
	24.04 Payable to parent, subsidiaries and affiliates	30,315,240	12,298,046
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	9,925,571,436	9,274,934,030
	24.08 Derivatives	170,446,816	170,921,483
	24.09 Payable for securities	389,700,415	12,515,790
	24.10 Payable for securities lending	2,443,197,000	2,483,197,000
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	2,038,583,042	2,057,040,076
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	43,159,755,609	41,966,540,976
27.	From Separate Accounts statement		
28.	Total liabilities (Lines 26 and 27)	43,159,755,609	41,966,540,976
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	431,000,000	431,000,000
33.	Gross paid in and contributed surplus	882,491,131	882,491,131
34.	Aggregate write-ins for special surplus funds	6,223,635	9,686,392
35.	Unassigned funds (surplus)	1,051,478,836	1,144,529,261
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)	2,371,193,602	2,467,706,784
38.	Totals of Lines 29, 30 and 37	2,373,693,602	2,470,206,784
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	45,533,449,212	44,436,747,760
	DETAILS OF WRITE-INS		
2501.	FHLB advances	1,526,357,000	1,526,357,000
2502.	Derivative collateral liability	493,808,708	510,468,293
2503.	Abandoned property	12,204,324	11,797,677
2598.	Summary of remaining write-ins for Line 25 from overflow page	6,213,010	8,417,106
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	2,038,583,042	2,057,040,076
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)		
3401.	Admitted Disallowed IMR	6,223,635	9,686,392
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	6,223,635	9,686,392

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	853,498,184	738,066,096	3,500,237,260
2.	Considerations for supplementary contracts with life contingencies	2,011,848	1,356,293	5,283,725
3.	Net investment income	471,982,008	439,588,556	2,041,197,771
4.	Amortization of Interest Maintenance Reserve (IMR)	42,832	(2,930,182)	(8,747,139)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	138,548,353	140,153,192	698,066,670
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	18,946,286	261,639	14,161,935
9.	Totals (Lines 1 to 8.3)	1,485,029,510	1,316,495,594	6,250,200,222
10.	Death benefits	68,465,162	53,909,103	221,230,744
11.	Matured endowments (excluding guaranteed annual pure endowments)	23,431	55,681	171,150
12.	Annuity benefits	96,758,059	90,146,513	325,434,895
13.	Disability benefits and benefits under accident and health contracts	297,052	304,361	596,006
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	632,164,453	656,745,474	2,888,165,394
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	4,192,937	1,941,301	10,424,411
18.	Payments on supplementary contracts with life contingencies	1,718,894	1,685,374	6,703,317
19.	Increase in aggregate reserves for life and accident and health contracts	188,973,773	117,397,280	776,188,177
20.	Totals (Lines 10 to 19)	992,593,761	922,185,087	4,228,914,093
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	198,763,966	177,111,622	857,741,216
22.	Commissions and expense allowances on reinsurance assumed	(3,250)	11,758	71,813
23.	General insurance expenses and fraternal expenses	73,304,682	62,995,470	262,036,395
24.	Insurance taxes, licenses and fees, excluding federal income taxes	9,937,988	7,592,926	35,088,831
25.	Increase in loading on deferred and uncollected premiums	851,724	483,977	(3,664,046)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	135,433,352	76,572,897	432,305,354
28.	Totals (Lines 20 to 27)	1,410,882,222	1,246,953,737	5,812,493,656
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	74,147,288	69,541,857	437,706,565
30.	Dividends to policyholders and refunds to members			
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	74,147,288	69,541,857	437,706,565
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	22,298,053	3,971,893	74,497,273
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)	51,849,235	65,569,964	363,209,292
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 835,652 (excluding taxes of $ 134,481 transferred to the IMR)	(42,295,378)	(231,848)	(758,217)
35.	Net income (Line 33 plus Line 34)	9,553,857	65,338,116	362,451,075
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,470,206,784	2,040,934,575	2,040,934,575
37.	Net income (Line 35)	9,553,857	65,338,116	362,451,075
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (14,589,761)	(55,802,046)	24,956,959	(11,694,583)
39.	Change in net unrealized foreign exchange capital gain (loss)	807,114	623,583	758,492
40.	Change in net deferred income tax	17,682,431	(4,556,585)	(1,085,620)
41.	Change in nonadmitted assets	(42,008,692)	13,992	(29,627,314)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(315,077)	(28,991,894)	(91,123,567)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
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		255,000,000	255,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(5,242,435)	(4,093,600)	11,197,663
52.	Dividends to stockholders	(21,188,333)		(70,000,000)
53.	Aggregate write-ins for gains and losses in surplus			3,396,063
54.	Net change in capital and surplus (Lines 37 through 53)	(96,513,181)	308,290,572	429,272,209
55.	Capital and surplus as of statement date (Lines 36 + 54)	2,373,693,602	2,349,225,147	2,470,206,784
	DETAILS OF WRITE-INS			
08.301.	Experience refund on reinsurance ceded	18,589,558		12,849,613
08.302.	Miscellaneous income	242,903	160,795	1,024,019
08.303.	Investment income - funds withheld coinsurance assumed	114,580	46,356	297,950
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(754)	54,488	(9,648)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	18,946,286	261,639	14,161,935
2701.	Funds withheld coinsurance-ceded	132,758,859	76,756,867	414,744,849
2702.	Transfer to IMR - ceded	(2,125,755)	(183,971)	189,259
2703.	Transfer to IMR - MVA	4,800,247		17,371,246
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	135,433,352	76,572,897	432,305,354
5301.	Prior year correction			3,396,063
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)			3,396,063

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	852,327,695	740,655,137	3,496,890,319
2. Net investment income	422,585,004	379,552,180	1,916,260,606
3. Miscellaneous income	169,767,482	154,702,454	804,395,811
4. Total (Lines 1 to 3)	1,444,680,181	1,274,909,771	6,217,546,736
5. Benefit and loss related payments	781,039,495	768,845,256	3,444,236,495
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	413,394,970	333,899,264	1,574,333,084
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	(26,460,861)		57,000,000
10. Total (Lines 5 through 9)	1,167,973,605	1,102,744,520	5,075,569,579
11. Net cash from operations (Line 4 minus Line 10)	276,706,577	172,165,252	1,141,977,157
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,167,067,173	683,518,935	2,349,736,174
12.2 Stocks	22,051,627	38,954,800	146,621,798
12.3 Mortgage loans	74,680,118	41,207,005	353,932,134
12.4 Real estate			
12.5 Other invested assets	15,379,184	19,310,375	154,783,920
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	410,894,478	29,821,048	1,586,964
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,690,072,580	812,812,163	3,006,660,990
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,324,530,238	1,223,186,159	5,450,453,751
13.2 Stocks	209,819,810	204,694,018	874,986,575
13.3 Mortgage loans	33,923,547	17,397,911	396,435,026
13.4 Real estate			
13.5 Other invested assets	53,952,218	53,303,699	224,395,533
13.6 Miscellaneous applications	29,282,516	95,830,742	266,873,051
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,651,508,330	1,594,412,528	7,213,143,936
14. Net increase/(decrease) in contract loans and premium notes	10,281,998	12,196,489	49,495,212
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	28,282,252	(793,796,854)	(4,255,978,157)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock		255,000,000	255,000,000
16.3 Borrowed funds		100,000,000	
16.4 Net deposits on deposit-type contracts and other insurance liabilities	894,486	(18,314,523)	22,391,966
16.5 Dividends to stockholders			70,000,000
16.6 Other cash provided (applied)	563,311,776	897,829,697	3,480,209,720
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	564,206,262	1,234,515,175	3,687,601,686
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)	869,195,090	612,883,572	573,600,686
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,605,825,983	1,032,225,297	1,032,225,297
19.2 End of period (Line 18 plus Line 19.1)	2,475,021,073	1,645,108,869	1,605,825,983

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

20.0001. Exchanges and asset in kind trades - other invested assets proceeds (investing)	(65,566,075)		(170,836,000)
20.0002. Exchanges and asset in kind trades - bonds acquired (investing)	110,351,000		104,209,000
20.0003. Exchanges and asset in kind trades - other invested assets acquired (investing)	59,424,075		66,627,000
20.0004. Exchanges and asset in kind trades - other invested asset proceeds (investing)	(27,066,945)		(116,829,245)
20.0005. Exchanges and asset in kind trades - other invested assets acquired (investing)	27,066,945		116,829,245
20.0006. Capitalized interest (operating)	(9,511,025)	(6,945,472)	(43,767,735)
20.0007. Capitalized interest (investing)	9,511,025	6,945,472	43,767,735
20.0008. Accrued investment in Bestow Life Insurance Company (investing)			7,300,000
20.0009. Accrued investment in Bestow Life Insurance Company (financing)			(7,300,000)
20.0010. Contribution on prepaid to Bestow Life Insurance Company (investing)			2,500,000
20.0011. Contribution on prepaid to Bestow Life Insurance Company (financing)			(2,500,000)
20.0012. Asset transfer mortgages to real estate - proceeds (investing)			(9,960,620)
20.0013. Asset transfer mortgages to real estate - acquired (investing)			9,960,620
20.0014. Exchanges and asset in kind trades - bond proceeds (investing)	(98,591,489)		(367,028,980)
20.0015. Exchanges and asset in kind trades - stock proceeds (investing)			(884,320)
20.0016. Exchanges and asset in kind trades - other Invested assets acquired (investing)			(3,979)
20.0017. Exchanges and asset in kind trades - bonds acquired (investing)	98,591,489		365,592,968
20.0018. Exchanges and asset in kind trades - stocks acquired (investing)			5,397,437
20.0019. Exchanges and asset in kind trades -investment income (operating)			(3,073,127)
20.0020. Asset transfer bonds to other invested assets - bond proceeds (investing)	(447,360,094)		(248,602)
20.0021. Asset transfer bonds to other invested assets - other invested assets acquired (investing)	447,360,094		248,602
20.0022. Contribution to parent - investment income (operating)	(1,188,333)		
20.0023. Contribution to parent - other invested asset proceeds (investing)	(20,000,000)		
20.0024. Contribution to parent - dividend to stockholders (financing)	21,188,333		
20.0025. Exchanges and asset in kind trades - bond proceeds (investing)	(104,209,000)		

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Individual life	340,572,155	246,250,968	1,016,789,386
2. Group life	3,894,039	4,140,693	16,370,625
3. Individual annuities	1,491,349,693	1,438,827,537	6,997,289,988
4. Group annuities	467,215	883,429	3,631,486
5. Accident & health	(91)	15	4,066
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	1,836,283,012	1,690,102,642	8,034,085,551
9. Deposit-type contracts	13,618,066	9,164,236	70,204,329
10. Total (Lines 8 and 9)	1,849,901,077	1,699,266,878	8,104,289,880

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of North American Company ("the Company") have been prepared in conformity with the NAIC Annual Statement Instructions and the NAIC Accounting Practices and Procedures manual, subject to any deviations prescribed by its domiciliary state, Iowa, as follows:

1. Iowa Administrative Code 191 – Chapter 97, "Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve" ("IAC 191-97"). This prescribed practice allows insurance companies domiciled in Iowa to account for eligible derivative assets at amortized cost, if the insurance company can demonstrate they meet the criteria for an economic hedge. Eligible derivative assets include call or put options that are purchased to hedge the growth in interest credited to an indexed product as a direct result of changes in the related external index or indices, or call or put options that are written to offset all or a portion of a purchased call or put option. Other derivative instruments such as index futures, swaps and swaptions that may be used to hedge the growth in interest credited to the policy as a direct result of changes in the related indices would still be accounted for at fair value since an amortized cost for those instruments does not exist. IAC 191-97 also prescribes that insurance companies determine indexed annuity reserve calculations based on the Guideline 35 Reserve assuming the fair value of the call option(s) associated with the current index term is zero, regardless of the observable market for such option(s). At the conclusion of the index term, credited interest is reflected in the reserve as realized, based on actual index performance. This prescribed accounting practice must be applied to both the indexed reserves and the call/put options used to hedge indexed insurance products. The impact of applying this prescribed practice increased the Company's statutory net income for the three months ended March 31, 2025 by $85,630,661 and the cumulative effect on Capital and Surplus at March 31, 2025 was a decrease of $114,227,999. The impact of applying this prescribed practice decreased the Company's statutory net income for the twelve months ended December 31, 2024 by $43,706,731 and the cumulative effect on Capital and Surplus at December 31, 2024 was a decrease of $199,858,660.

Under either the NAIC basis or the IAC 191-97, the Company elects to establish a voluntary reserve to offset the timing mismatch between the derivative instruments and the hedged liabilities, if that mismatch results in an increase in surplus. Under the IAC 191-97, a timing mismatch occurs related to the emergence of earnings. The impact of equity markets is reflected in investment income from futures during the policyholder's contract years, but is not reflected in the reserve until the policy anniversary, at which time the index credit is applied to the account value. The voluntary reserve established as of March 31, 2025 is $20,003,137 which offsets the portion of investment income on futures that has been determined to represent earnings that will be used to fund index credits that have not yet been applied to policy account balances. This eliminates the timing mismatch of the assets and liabilities calculated in accordance with IAC 191-97. Under the NAIC basis, a voluntary reserve of $134,231,136 would have been established as of March 31, 2025 to eliminate the timing mismatch of the assets and liabilities. The impact of applying the prescribed practice, net of the effect of the difference between the above mentioned voluntary reserve and the voluntary reserve that would have been established without the prescribed practice resulted in no impact to the Company's statutory net income for the three months ended March 31, 2025 and there was no cumulative impact on the Capital and Surplus at March 31, 2025. The voluntary reserve established as of December 31, 2024 is $45,060,528 which offsets the portion of investment income on futures that has been determined to represent earnings that will be used to fund index credits that have not yet been applied to policy account balances. This eliminates the timing mismatch of the assets and liabilities calculated in accordance with IAC 191-97. Under the NAIC basis, a voluntary reserve of $244,919,188 would have been established as of December 31, 2024 to eliminate the timing mismatch of the assets and liabilities. The impact of applying the prescribed practice, net of the effect of the difference between the above mentioned voluntary reserve and the voluntary reserve that would have been established without the prescribed practice resulted in no impact to the Company's statutory net income for the twelve months ended December 31, 2024 and there was no cumulative impact on the Capital and Surplus at December 31, 2024. Because it is established under NAIC SAP, the effects of voluntary reserves are not included in reconciliation lines (2) or (6) in the following table.

2. Iowa Administrative Code 191 – Chapter 43, "Annuity Mortality Tables For Use in Determining Reserve Liabilities For Annuities" ("IAC 191-43"), allows a prescribed practice for Iowa domiciled companies. This prescribed practice allows insurance companies domiciled in Iowa to use the Annuity 2000 Mortality Table for determining the minimum standard of valuation for annuities issued during 2015. SSAP 51 requires the 2012 IAR Mortality Table for determining the minimum standard of valuation for annuities issued on or after January 1, 2015. The impact of applying this prescribed practice decreased the Company's statutory net income for the three months ended March 31, 2025 by $1,026,615 and the cumulative effect on Capital and Surplus at March 31, 2025 was an increase of $53,916,622. The impact of applying this prescribed practice decreased the Company's statutory net income for the twelve months ended December 31, 2024 by $807,784 and the cumulative effect on Capital and Surplus at December 31, 2024 was an increase of $54,943,237.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Iowa is shown below.

	SSAP #	F/S Page	F/S Line #	2025	2024
NET INCOME					
(1) Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 9,553,857	$ 362,451,075
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Economic hedge of call option derivative assets	86,51,00	4	3,19	$ 85,630,661	$ (43,706,731)
Deferral of 2012 annuity mortality table	51,00	4	19	$ (1,026,615)	$ (807,784)
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (75,050,189)	$ 406,965,590
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,373,693,602	$ 2,470,206,784
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Economic hedge of call option derivative assets	86,51,00	2	7	$ (114,227,999)	$ (199,858,660)
Deferral of 2012 annuity mortality table	51,00	3	1	$ 53,916,622	$ 54,943,237
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,434,004,979	$ 2,615,122,207

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

No change.

D. Going Concern

After evaluating the Company's ability to continue as a going concern, management was not aware of any conditions or events which raised substantial doubts concerning the Company's ability to continue as a going concern as of the filing of this statement.

2. Accounting Changes and Corrections of Errors

The Statutory Accounting Principles Working Group's new bond definition and related guidance was effective January 1, 2025. The new guidance includes a principle's based definition as to what is considered a bond and reported on Schedule D, provides new measurement guidance for investments that do not meet the definition of a bond, and requires new categorization for bonds on Schedule D. Debt securities that do not meet the definition of a bond are now reported as other invested assets on Schedule BA and are carried at the lower of amortized cost or fair value. In addition, the definition of and accounting for securities that contain characteristics of both debt and equity was clarified.

As a result of the adoption of the new guidance, the Company identified debt securities with an aggregate book adjusted carrying value of $447,360,094 that do not qualify as bonds and were therefore reclassified off Schedule D. Securities with an aggregate book adjusted carrying value of $277,190,709 that were reclassified off Schedule D and resulted in a change in measurement basis under the lower of amortized cost or fair value approach. The Company recognized an unrealized loss on these securities of $47,574,199, in change in net unrealized capital gains (losses) as of January 1, 2025.

The Company also adopted the new accounting for residual tranches or interests as of January 1, 2025. This guidance allows the Company to 1) carry residual interests at the lower of amortized cost under the allowance earned yield method or fair value, or 2) apply a cost recovery method. The Company elected to carry residual interests at the lower of amortized cost under the allowable earned yield or fair value. As a result of the adoption of this guidance, the Company recognized a gain of $3,421,481, in net realized capital gains (losses) in the Statement of Operations, on the population of residual interests previously accounted for under the equity method. The new guidance is applicable to residual interests previously accounted for under SSAP No. 43 on a prospective basis with no transition impact.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

On July 1, 2024 the Company purchased Bestow Life Insurance Company ("BLIC") for $20,614,044 in cash. This acquisition is accounted for under the statutory purchase method. The purchase resulted in statutory goodwill of $14,530,312, all of which is admitted. The admitted book value of BLIC as of March 31, 2025 is $32,524,957, including $13,440,539 of unamortized admitted goodwill. Admitted goodwill is 41% of the carrying value of the Company's investment in BLIC.

B. Statutory Merger

No change.

C. Assumption Reinsurance

No change.

D. Impairment Loss

No change.

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

No change.

4. Discontinued Operations

No change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) No change.

(2) No change.

(3) No change.

(4) No change.

(5) The Company maintains a general allowance for mortgage loan losses. The allowance is determined through an analysis of specific loans that are believed to have a higher risk of credit impairment. The Company held an allowance of $12,539,756 at March 31, 2025.

(6) The average recorded investment in impaired loans was $17,313,092 for the period ended March 31, 2025.

(7) Allowance for Credit Losses:

		Current Year	Prior Year
a.	Balance at beginning of period	$ 8,880,887	$ 6,092,137
b.	Additions charged to operations	$ 3,658,869	$ 2,788,750
c.	Direct write-downs charged against the allowances	$	$
d.	Recoveries of amounts previously charged off	$	$
e.	Balance at end of period (a+b-c-d)	$ 12,539,756	$ 8,880,887

(8) No change.

(9) The Company does not accrue interest income on impaired mortgage loans. Net investment income reflects interest income on impaired mortgage loans only after the payment is received.

B. Debt Restructuring

		Current Year	Prior Year
(1)	The total recorded investment in restructured loans, as of year-end	$	$
(2)	The realized capital losses related to these loans	$ 43,941,334	$
(3)	Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$	$

(4) Net investment income reflects interest income on impaired mortgage loans only after the payment is received.

C. Reverse Mortgages

No change.

D. Asset-Backed Securities

(1) The Company obtains its prepayment assumptions on loan-backed securities from market observable sources and internal prepayment models.

(2) The Company has no loan-backed securities with a recognized other than temporary impairment to be disclosed in aggregate as of the statement date.

(3) There were no loan-backed securities with a recognized other than temporary impairment as of the statement date.

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):
The following summarizes the aggregate unrealized losses and fair values of loan-backed securities with unrealized losses segregated by those loan-backed securities that have been at an unrealized loss position for less than twelve months and those in an unrealized loss position for greater than twelve months.

a. The aggregate amount of unrealized losses:

1. Less than 12 Months .. $ 22,348,672
2. 12 Months or Longer .. $ 657,134,802

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months .. $ 738,320,558
2. 12 Months or Longer .. $ 7,255,139,386

(5) The Company continues to review payment performance, delinquency rates, and credit enhancements within the security structures and monitored the credit ratings of all its loan-backed security holdings. The Company performs various stress tests on the cash flow projections for loan-backed securities and in situations where it is determined the projected cash flows cannot support the contractual amounts due to the Company, other-than-temporary impairment is recognized. The Company did not recognize any other-than-temporary impairments on loan-backed securities during 2025. In situations where the projected cash flows indicated the Company will receive the amounts it is contractually due and the Company has the intent and ability to hold the securities until recovery of its amortized cost, an other-than-temporary impairment is not recognized.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company recognizes the securities lending program as a repurchase agreement which is accounted for as a secured borrowing and is discussed under Note 5F.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) As part of its investment strategy, the company enters into repurchase agreements to increase the company's investment returns. The program generates incremental spread income while only marginally increasing the aggregate portfolio credit exposure. Company policy requires a minimum of 100% of the fair value of securities sold (less a haircut) under repurchase agreements to be maintained as collateral.

The program results in a marginal increase in credit and liquidity risks. The majority of the repurchase agreements are evergreen and allow the company the option to extend the agreements on pre-arranged terms which mitigates exposure prepayment exposure. The company's asset portfolio is sufficiently liquid to be able to absorb situations where the maturity dates of the liability to return collateral is mismatched from the maturity of the invested asset. In addition, the company's membership in the FHLB of Des Moines provides additional low cost liquidity.

REPURCHASE TRANSACTION – CASH TAKER – OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

		FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a.	Bilateral (YES/NO)	YES			
b.	Tri-Party (YES/NO)	YES			

(3) Original (Flow) & Residual Maturity

		FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount					
1.	Open – No Maturity				
2.	Overnight	78,750,000			
3.	2 Days to 1 Week	38,750,000			
4.	> 1 Week to 1 Month	78,750,000			
5.	> 1 Month to 3 Months	175,000,000			
6.	> 3 Months to 1 Year	718,000,000			
7.	> 1 Year	1,952,447,000			
b. Ending Balance					
1.	Open – No Maturity				
2.	Overnight				
3.	2 Days to 1 Week	38,750,000			
4.	> 1 Week to 1 Month				
5.	> 1 Month to 3 Months	175,000,000			
6.	> 3 Months to 1 Year	588,000,000			
7.	> 1 Year	1,641,447,000			

(4) Not applicable.

(5) Securities "Sold" Under Repo – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value	2,853,294,973			
b. Ending Balance				
1. BACV	XXX	XXX	XXX	
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value	2,799,762,883			

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

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. ICO – BACV		450,264,772	651,894,035	
b. ICO – FV		383,370,520	580,453,259	
c. ABS – BACV		1,967,318,126		
d. ABS – FV		1,835,939,104		
e. Preferred Stock – BACV				
f. Preferred Stock – FV				
g. Common Stock				
h. Mortgage Loans – BACV				
i. Mortgage Loans – FV				
j. Real Estate – BACV				
k. Real Estate – FV				
l. Derivatives – BACV				
m. Derivatives – FV				
n. Other Invested Assets – BACV				
o. Other Invested Assets – FV				
p Total Assets – BACV		2,417,582,898	651,894,035	
q. Total Assets – FV		2,219,309,624	580,453,259	

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NONADMITTED
a. ICO – BACV				
b. ICO – FV				
c. ABS – BACV				
d. ABS – FV				
e. Preferred Stock – BACV				
f. Preferred Stock – FV				
g. Common Stock				
h. Mortgage Loans – BACV				
i. Mortgage Loans – FV				
j. Real Estate – BACV				
k. Real Estate – FV				
l. Derivatives – BACV				
m. Derivatives – FV				
n. Other Invested Assets – BACV				
o. Other Invested Assets – FV				
p Total Assets – BACV				
q. Total Assets – FV				

p=a+c+e+g+h+j+l+n q=b+d+f+g+i+k+m+o

(7) Collateral Received – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	3,041,697,000			
2. Securities (FV)				
b. Ending Balance				
1. Cash	2,443,197,000			
2. Securities (FV)				

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

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Cash	2,443,197,000			
b. ICO – FV				
c. ABS – FV				
d. Preferred Stock – FV				
e. Common Stock				
f. Mortgage Loans – FV				
g. Real Estate – FV				
h. Derivatives – FV				
i. Other Invested Assets – FV				
j. Total Collateral Assets – FV (Sum of a through i)	2,443,197,000			

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. Cash				
b. ICO – FV				
c. ABS – FV				
d. Preferred Stock – FV				
e. Common Stock				
f. Mortgage Loans – FV				
g. Real Estate – FV				
h. Derivatives – FV				
i. Other Invested Assets – FV				
j. Total Collateral Assets – FV (Sum of a through i)				

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	FAIR VALUE
a. Overnight and Continuous	
b. 30 Days or Less	38,750,000
c. 31 to 90 Days	175,000,000
d. > 90 Days	2,229,447,000

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

	AMORTIZED COST	FAIR VALUE
a. 30 Days or Less	4,000,000	3,984,336
b. 31 to 60 Days		
c. 61 to 90 Days		
d. 91 to 120 Days		
e. 121 to 180 Days	10,910,008	10,986,037
f. 181 to 365 Days	42,275,850	41,804,557
g. 1 to 2 Years	60,477,257	60,327,026
h. 2 to 3 Years	83,095,693	81,824,599
i. > 3 Years	2,413,658,573	2,244,269,270

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash (Collateral – All)	3,041,697,000			
2. Securities Collateral (FV)				

b. Ending Balance
1. Cash (Collateral – All) 2,443,197,000
2. Securities Collateral (FV) .....

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

No change.

H. Repurchase Agreements Transactions Accounted for as a Sale

No change.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

No change.

J. Real Estate

No change.

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

No change.

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
Restricted Asset Category	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account S/A Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$	$	$	$	$	$	$
b. Collateral held under security lending agreements							
c. Subject to repurchase agreements	3,069,476,934				3,069,476,934	3,017,599,326	51,877,608
d. Subject to reverse repurchase agreements							
e. Subject to dollar repurchase agreements							
f. Subject to dollar reverse repurchase agreements							
g. Placed under option contracts							
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock							
i. FHLB capital stock	78,686,100				78,686,100	78,686,100	
j. On deposit with states	1,237,079				1,237,079	1,237,079	
k. On deposit with other regulatory bodies							
l. Pledged as collateral to FHLB (including assets backing funding agreements)	2,587,099,624				2,587,099,624	2,528,958,814	58,140,810
m. Pledged as collateral not captured in other categories	11,299,460				11,299,460	11,086,980	212,480
n. Other restricted assets							
o. Total Restricted Assets (Sum of a through n)	$ 5,747,799,197	$	$	$	$ 5,747,799,197	$ 5,637,568,299	$ 110,230,898

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

	Current Year			
	8	9	Percentage	
Restricted Asset Category	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 (d)
a. Subject to contractual obligation for which liability is not shown	$	$	%	%
b. Collateral held under security lending agreements				
c. Subject to repurchase agreements		3,069,476,934	6.7	6.7
d. Subject to reverse repurchase agreements				
e. Subject to dollar repurchase agreements				
f. Subject to dollar reverse repurchase agreements				
g. Placed under option contracts				
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock				
i. FHLB capital stock		78,686,100	0.2	0.2
j. On deposit with states		1,237,079	0.0	0.0
k. On deposit with other regulatory bodies				
l. Pledged as collateral to FHLB (including assets backing funding agreements)		2,587,099,624	5.7	5.7
m. Pledged as collateral not captured in other categories		11,299,460	0.0	0.0
n. Other restricted assets				
o. Total Restricted Assets (Sum of a through n)	$	$ 5,747,799,197	12.6 %	12.6 %

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

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Dynamic Hedge Collateral	$ 11,299,460	$	$	$	$ 11,299,460	$ 11,086,980	$ 212,480	$ 11,299,460	0.0 %	0.0 %
Total (c)	$ 11,299,460	$	$	$	$ 11,299,460	$ 11,086,980	$ 212,480	$ 11,299,460	0.0 %	0.0 %

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

(3) No change.

(4) No change.

M. Working Capital Finance Investments

No change.

N. Offsetting and Netting of Assets and Liabilities

No change.

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) ICO – AC	7	9	$ 5,073,365	$ 5,771,415	$ 3,375,001	$ 4,994,284
(2) ABS – AC	1	1	1,303,330	1,314,078	1,084,672	1,067,452
(3) Preferred Stock – AC						
(4) Preferred Stock – FV						
(5) Total (1+2+3+4)	8	10	$ 6,376,695	$ 7,085,493	$ 4,459,673	$ 6,061,736

AC – Amortized Cost FV – Fair Value

P. Short Sales

No change.

Q. Prepayment Penalty and Acceleration Fees

		General Account	Separate Account
(1)	Number of CUSIPs	5	
(2)	Aggregate Amount of Investment Income	(20,163)	

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

No change.

S. Aggregate Collateral Loans by Qualifying Investment Collateral

Collateral Type	Aggregate Collateral Loan*	Admitted	Nonadmitted
(1) Cash, Cash Equivalent & ST Investments			
a. Affiliated			
b. Unaffiliated			
(2) Issuer Credit Obligations			
a. Affiliated			
b. Unaffiliated			
(3) Asset-Backed Securities			
a. Affiliated			
b. Unaffiliated			
(4) Preferred Stocks			
a. Affiliated			
b. Unaffiliated			
(5) Common Stocks			
a. Affiliated			
b. Unaffiliated			
(6) Real Estate			
a. Affiliated			
b. Unaffiliated			
(7) Mortgage Loans			
a. Affiliated			
b. Unaffiliated			
(8) Joint Ventures, Partnerships, LLC			
a. Affiliated			
b. Unaffiliated	109,600,786	109,600,786	
(9) Other Qualifying Investments			
a. Affiliated			
b. Unaffiliated			
(10) Collateral Does not Qualify as an Investment			
a. Affiliated			
b. Unaffiliated			
(11) Total	109,600,786	109,600,786	

* Aggregate Collateral Loan Total Line should equal Schedule BA, Part 1, Column 12, Book Adjusted Carrying Value

6. Joint Ventures, Partnerships and Limited Liability Companies

A. Investments in Joint Ventures, Partnerships and Limited Liability Companies that Exceed 10% of its Admitted Assets

No change.

B. Investments in Impaired Joint Ventures, Partnerships and Limited Liability Companies in the year of the Impairment Write-Down

No change.

7. Investment Income

A. Due and Accrued Income that was Excluded from Surplus on the following basis

No change.

B. Total Amount Excluded

No change.

C. Gross, nonadmitted and admitted amounts for interest income due and accrued

Interest Income Due and Accrued	Amount
1. Gross	$ 356,024,865
2. Nonadmitted	$
3. Admitted	$ 356,024,865

D. Aggregate deferred interest

No change.

E. Cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance

	Amount
Cumulative amounts of PIK interest included in the current principal balance	$ 95,945,427

8. Derivative Instruments

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

(1) The Company utilizes interest rate swaps and foreign currency forwards to manage various exposures applicable to its investments and to better match the characteristics of the Company's liabilities. At March 31, 2025, the Company had interest rate swaps and foreign currency forwards with a fair value of $(205,782) and carrying value of $(205,782).

The Company utilizes financial options to hedge certain indexed liabilities. At March 31, 2025, the Company had financial options with a fair value of $782,157,155 and carrying value of $539,334,125.

The Company utilizes exchange trade index futures to hedge certain index liabilities. The futures contracts are adjusted to market values each day, with daily changes in the market value settled in cash daily through the Company's variation margin accounts maintained with the counterparty. At March 31, 2025, the Company had financial futures with a carrying value of $1,928,369.

In all cases, the Company generally limits its selection of counterparties that are obligated under these derivative contracts to those within an "A" rating or above. Entering into such agreements from financial institutions with long-standing performance records minimizes the credit risk.

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

Not applicable to the Company.

9. Income Taxes

No material changes

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

A. Nature of the Relationship Involved

No change.

B. Detail of Transactions

The Company distributed an investment and accrued interest of $21,188,333 to its parent during the three months ended March 31, 2025.

C. Transactions with related party who are not reported on Schedule Y

No change.

D. Amounts Due From or To Related Parties

No change.

E. Material Management or Service Contracts and Cost-Sharing Arrangements

No change.

F. Guarantees or Undertakings

No change.

G. Nature of the Control Relationship

No change.

H. Amount Deducted for Investment in Upstream Intermediate Entity or Ultimate Parent Owned

No change.

I. Investments in SCA that Exceed 10% of Admitted Assets

No change.

J. Investments in Impaired SCAs

No change.

K. Investment in Foreign Insurance Subsidiary

No change.

L. Investment in Downstream Noninsurance Holding Company

No change.

M. All SCA Investments

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
c. SSAP No. 97 8b(iii) Entities				
New Roots N Trust	100.0	$ 981,881,202	$ 981,881,202	$
Stone Roots N Trust	100.0	$ 483,132,307	$ 483,132,307	$
Total SSAP No. 97 8b(iii) Entities	XXX	$ 1,465,013,509	$ 1,465,013,509	$

N. Investment in Insurance SCAs

No change.

O. SCA or SSAP No. 48 Entity Loss Tracking

No change.

11. Debt

A. All Other Debt

No change.

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Des Moines. The Company has outstanding borrowings; however, it is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money. The Company has determined the actual/estimated maximum borrowing capacity as $1,942,479,617. The Company calculated this amount in accordance with limitations in the FHLB capital plan (e.g., current FHLB capital stock, limitations in the FHLB capital plan, current and potential acquisitions of FHLB capital stock, etc.)

(2) FHLB Capital Stock

The tables below indicate the amount of FHLB of Des Moines stock purchased, collateral pledged, assets and liabilities related to the agreement with FHLB of Des Moines.

a. Aggregate Totals

		1 Total 2+3	2 General Account	3 Separate Accounts
1.	Current Year			
(a)	Membership Stock – Class A	10,000,000	10,000,000	
(b)	Membership Stock – Class B			
(c)	Activity Stock	68,686,100	68,686,100	
(d)	Excess Stock			
(e)	Aggregate Total (a+b+c+d)	78,686,100	78,686,100	
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	1,942,479,617	XXX	XXX

		1 Total 2+3	2 General Account	3 Separate Accounts
2.	Prior Year-end			
(a)	Membership Stock – Class A	10,000,000	10,000,000	
(b)	Membership Stock – Class B			
(c)	Activity Stock	68,686,100	68,686,100	
(d)	Excess Stock			
(e)	Aggregate Total (a+b+c+d)	78,686,100	78,686,100	
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	1,892,255,374	XXX	XXX

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

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

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 months to Less Than 1 year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	10,000,000	10,000,000				
2. Class B						

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

		1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1.	Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	2,325,109,116	2,587,099,624	1,526,357,000
2.	Current Year General Account Total Collateral Pledged	2,325,109,116	2,587,099,624	1,526,357,000
3.	Current Year Separate Accounts Total Collateral Pledged			
4.	Prior Year-end Total General and Separate Accounts Total Collateral Pledged	2,212,169,276	2,528,958,814	1,526,357,000

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

b. Maximum Amount Pledged During Reporting Period

		1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1.	Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	2,325,109,116	2,587,099,624	1,526,357,000
2.	Current Year General Account Maximum Collateral Pledged	2,325,109,116	2,587,099,624	1,526,357,000
3.	Current Year Separate Accounts Maximum Collateral Pledged			
4.	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	2,365,312,352	2,656,237,874	1,526,357,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

		1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a)	Debt				XXX
(b)	Funding Agreements				
(c)	Other	1,526,357,000	1,526,357,000		XXX
(d)	Aggregate Total (a+b+c)	1,526,357,000	1,526,357,000		

2. Prior Year-end

		1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a)	Debt				XXX
(b)	Funding Agreements				
(c)	Other	1,526,357,000	1,526,357,000		XXX
(d)	Aggregate Total (a+b+c)	1,526,357,000	1,526,357,000		

b. Maximum Amount during Reporting Period (Current Year)

		1 Total 2+3	2 General Account	3 Separate Accounts
1.	Debt			
2.	Funding Agreements			
3.	Other	1,526,357,000	1,526,357,000	
4.	Aggregate Total (Lines 1+2+3)	1,526,357,000	1,526,357,000	

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB – Prepayment Obligations

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

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

No change.

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

A. Number of Shares of Each Class of Capital Stock, Authorized, Issued and Outstanding and the Par or Stated Value of Each Class

No change.

B. Dividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Issues

No change.

C. Dividend Restrictions

No change.

D. Dates and Amounts of Dividends Paid

The Company distributed an investment and accrued interest of $21,188,333 to its parent during the three months ended March 31, 2025.

E. Profits that may be Paid as Ordinary Dividends to Stockholders

No change.

F. Restrictions on Unassigned Funds (Surplus)

No change.

G. Mutual Reciprocal Amounts of Advances to Surplus not Repaid

No change.

H. Amount of Stock Held for Special Purposes

No change.

I. Reasons for Changes in Balance of Special Surplus Funds from Prior Period

Admitted IMR was reported in Aggregate write-ins for special surplus funds. See Note 21J for additional information on admitted IMR.

J. Changes in Unassigned Funds

No change.

K. Surplus Notes

No change.

L. The Impact of any Restatement Due to Prior Quasi-Reorganizations

No change.

M. Effective Date of Quasi-Reorganization for a Period of Ten Years Following Reorganization

No change.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

At March 31, 2025 the Company had outstanding capital commitments to limited partnerships of $399,319,817. At March 31, 2025 the Company had a $34,406,332 decrease in capital commitments to limited partnerships from prior year end.

B. Assessments

No change.

C. Gain Contingencies

No change.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

No change.

E. Joint and Several Liabilities

No change.

F. All Other Contingencies

No change.

15. Leases

A. Lessee Operating Lease

No change.

B. Lessor Leases

No change.

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

No change.

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

A. Transfers of Receivables Reported as Sales

No change.

B. Transfer and Servicing of Financial Assets

The Company's security lending programs are discussed in Note 5.

C. Wash Sales

No change.

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

No change.

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

No change.

20. Fair Value Measurements

A. Assets and Liabilities Measured at Fair Value

The assets and liabilities measured and reported at fair value for the Company as of the statement date are as follows:

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds - industrial & misc	$	$ 168,863	$ 430	$	$ 169,293
Preferred stocks	$	$ 258,725,903	$ 2,709,448	$	$ 261,435,351
Common stocks - unaffiliated	$ 6,695,869	$ 78,686,100	$ 53,386	$	$ 85,435,355
Derivatives - foreign exchange contracts	$	$ 319,848	$	$	$ 319,848
Derivatives - futures	$ 1,928,369	$	$	$	$ 1,928,369
Other Invested Assets	$	$	$ 90,369,444	$	$ 90,369,444
Total assets at fair value/NAV	$ 8,624,238	$ 337,900,714	$ 93,132,708	$	$ 439,657,660
b. Liabilities at fair value					
Derivatives - interest rate contracts	$	$ 519,463	$	$	$ 519,463
Derivatives - foreign exchange contracts	$	$ 6,167	$	$	$ 6,167
Total liabilities at fair value	$	$ 525,630	$	$	$ 525,630

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

Description	Beginning Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains And (losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets:										
Bonds - industrial & misc	1,015,441	430	1,015,440							430
Preferred stocks	2,961,071				(251,624)					2,709,448
Common stocks - unaffiliated	53,406				(18)					53,388
Other Invested Assets	70,590,767	30,714,168	3,690,909		(7,244,582)					90,369,444
Total Assets	74,620,685	30,714,598	4,706,350		(7,496,223)					93,132,711

(3) The reporting entity's policy is to recognize transfers between levels at the end of the reporting period

(4) Fair value for fixed maturity securities, preferred stocks, and commons stocks is obtained primarily from independent pricing sources, SVO, vendor, broker quotes and fair value/cash flow models. Fair value is based on SVO price or quoted market prices, where available. For fixed maturities not actively traded, fair value is estimated using values obtained from independent pricing services or broker quotes. In some cases, such as private placements and certain mortgage backed securities, fair value is estimated by discounting expected future cash flows using a current market rate applicable to the yield, credit quality and maturity of the investments. The fair value of equity securities is based on quoted market prices, where available, and for those equity securities not actively traded, fair values are obtained from independent pricing services or from internal fair value/cash flow models.

Fair value for interest rate swaps, credit default swaps, interest rate floors and other derivatives is based on exchange prices, broker quoted prices or fair values provided by the counterparties. Variation margin accounts, consisting of cash balances applicable to open futures contracts, held by counterparties are reported at the cash balances, which is equal to fair value.

(5) Not applicable.

B. Other Fair Value Disclosures

Not applicable.

C. Fair Value of Financial Instruments

The carrying value and estimated fair value of the Company's financial instruments as of the statement date are as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 32,175,755,730	$ 34,586,723,425	$	$ 28,408,116,867	$ 3,767,638,863	$	$
Preferred stocks	$ 407,022,445	$ 443,309,019	$	$ 404,312,998	$ 2,709,448	$	$
Common stocks - unaffiliated	$ 85,435,356	$ 85,435,356	$ 6,695,869	$ 78,686,100	$ 53,386	$	$
Mortgage loans	$ 1,789,861,391	$ 1,833,390,323	$	$ 1,789,861,391	$	$	$
Cash and short terms	$ 2,474,940,255	$ 2,475,021,073	$ 593,068,754	$ 1,875,746,039	$ 6,125,462	$	$
Contract loans	$ 253,630,912	$ 253,630,912	$	$ 253,630,912	$	$	$
Derivative instruments	$ 969,619,090	$ 711,503,529	$ 1,928,369	$ 967,690,720	$	$	$
Other Invested Assets	$ 804,996,978	$ 873,358,055	$	$ 446,937,641	$ 358,059,337	$	$ 2,449,926
Liabilities for future policy benefits	$ 284,234,245	$ 275,406,497	$	$	$ 284,234,245	$	$
Repurchase agreements, other borrowings and collateral on derivative instruments	$ 4,443,508,571	$ 4,463,362,708	$ 493,808,708	$ 3,949,699,863	$	$	$
Derivative instruments	$ 185,739,347	$ 170,446,816	$	$ 185,739,347	$	$	$

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other invested assets	$ 2,449,926			This represents the remaining amortized amount of Tax Credits as of 3/31/2025. There is no fair value available as an active market does not exist for these investments and the cost of estimating fair value appears excessive considering the materiality of the instruments to the entity.

E. Investments Measured using the NAV as Practical Expedient

Not applicable.

21. Other Items

A. Unusual or Infrequent Items

No change.

B. Troubled Debt Restructuring: Debtors

No change.

C. Other Disclosures

Not applicable to the Company.

D. Business Interruption Insurance Recoveries

No change.

E. State and Federal Tax Credits

No change.

F. Subprime-Mortgage-Related Risk Exposure

No change.

G. Retained Assets

No change.

H. Insurance–Linked Securities (ILS) Contracts

No 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

No change.

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

(1) Net negative (disallowed) IMR

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 8,080,352	$ 8,080,352	$	$

(2) Negative (disallowed) IMR admitted

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 6,223,635	$ 6,223,635	$	$

(3) Calculated adjusted capital and surplus

	Total
a. Prior Period General Account Capital & Surplus From Prior Period SAP Financials	$ 2,470,206,784

b. Net Positive Goodwill (admitted)	$ 13,440,539
c. EDP Equipment & Operating System Software (admitted)	$
d. Net DTAs (admitted)	$ 180,959,128
e. Net Negative (disallowed) IMR (admitted)	$ 6,223,635
f. Adjusted Capital & Surplus (a-(b+c+d+e))	$ 2,269,583,481

(4) Percentage of adjusted capital and surplus

	Total
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus	0.3 %

(5) Allocated gains/losses to IMR from derivatives

a. General Account

	Gains	Losses
1. Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Prior Period	$	$ 1,531,528
2. Fair Value Derivative Gains & Losses Realized to IMR – Added in Current Period	$	$ 652,873
3. Fair Value Derivative Gains & Losses Amortized Over Current Period	$	$ 327,682
4. Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Current Period Total (1+2-3)	$	$ 1,856,719

b. Separate Account - Insulated

	Gains	Losses
1. Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Prior Period	$	$
2. Fair Value Derivative Gains & Losses Realized to IMR – Added in Current Period	$	$
3. Fair Value Derivative Gains & Losses Amortized Over Current Period	$	$
4. Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Current Period Total (1+2-3)	$	$

c. Separate Account – Non-Insulated

	Gains	Losses
1. Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Prior Period	$	$
2. Fair Value Derivative Gains & Losses Realized to IMR – Added in Current Period	$	$
3. Fair Value Derivative Gains & Losses Amortized Over Current Period	$	$
4. Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Current Period Total (1+2-3)	$	$

22. Events Subsequent

The Company is not aware of any additional recognized events occurring subsequent to the close of the books that would have a material effect on the financial condition of the Company. The date through which subsequent events have been evaluated is May 15, 2025.

23. Reinsurance

A. Ceded Reinsurance Report

No change.

B. Uncollectible Reinsurance

No change.

C. Commutation of Reinsurance Reflected in Income and Expenses

No change.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

No change.

E. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer

No change.

F. Reinsurance Agreements with an Affiliated Captive Reinsurer

No change.

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework

No change.

H. Reinsurance Credit

No change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company does not have any retrospectively rated contracts and contracts subject to redetermination.

25. Changes in Incurred Losses and Loss Adjustment Expenses

The Company did not have a change in incurred losses or loss adjustment expense during the reported year.

26. Intercompany Pooling Arrangements

No change.

27. Structured Settlements

No change.

28. Health Care Receivables

No change.

29. Participating Policies

No change.

30. Premium Deficiency Reserves

No change.

31. Reserves for Life Contracts and Annuity Contracts

No change.

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

No change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No change.

34. Premiums and Annuity Considerations Deferred and Uncollected

No change.

35. Separate Accounts

No change.

36. Loss/Claim Adjustment Expenses

No change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]

If yes, complete Schedule Y, Parts 1 and 1A.

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Entity divested, sold, dissolved or merged into another entity (5), new entity formed or acquired (16), change in ownership (0) .....

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

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

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

If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2021

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/15/2023

6.4 By what department or departments?
Iowa Insurance Division.....

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 [ ] NA [X]

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

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

7.2 If yes, give full information:
.....

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Sammons Financial Network, LLC	West Des Moines, IA				YES
Beacon Capital Management, Inc	Dayton, OH				YES
Sammons Financial Group Asset Management, LLC	West Des Moines, IA				YES
Northrock Partners HoldCo, LLC	Minneapolis, MN				YES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:
.....

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

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

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

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

GENERAL INTERROGATORIES

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: ..... $ .....

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:
The Company has investments in FHLB Capital Stock, investments on deposit with states, investments pledged as collateral within its hedging programs and assets pledged as collateral to FHLB.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 401,139,312

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 1,300,101,582	$ 1,497,538,465
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$	$
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,300,101,582	$ 1,497,538,465
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

16.1	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 2,443,195,823
16.2	Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 2,614,417,382
16.3	Total payable for securities lending reported on the liability page	$ 2,443,197,000

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

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

1 Name of Custodian(s)	2 Custodian Address
CitiBank N.A.	388 Greenwich Street, New York, NY 10013

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Sammons Financial Group Asset Management, LLC	A
Guggenheim Partners Investment Management, LLC	U
Milliman Financial Risk Management, LLC	U
PineBridge Investments, LLC	U
Blackrock Financial Management Inc., CRD	U
Neuberger Berman Investment Advisers, LLC	U
Blackstone Real Estate Special Situations Advisors	U
Dextra Partners	U
Goldman Sachs Asset Management LP	U
Blackstone Asset Based Finance Advisors LP	U
KKR Credit Advisors (US) LLC	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? ..... Yes [X] No [ ]

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

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
321109	Sammons Financial Group Asset Management		Securities Exchange Commissions	DS
137432	Guggenheim Partners Investment Management, LLC	549300XWQLVNUK615E79	Securities Exchange Commissions	DS

GENERAL INTERROGATORIES

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
159377	Milliman Financial Risk Management, LLC	5493002H8STET494T224	Securities Exchange Commissions	DS
105926	PineBridge Investments, LLC	CLDVY8VY4GNT81Q4VM57	Securities Exchange Commissions	DS
107105	Blackrock Financial Management Inc., CRD	549300LVXYIVJKE13M84	Securities Exchange Commissions	DS
124687	Neuberger Berman Investment Advisers, LLC	8PSZVUUKYGCPW2RD0373	Securities Exchange Commissions	DS
146043	Blackstone Real Estate Special Situations Advisors	549300LUY356596MV847	Securities Exchange Commissions	DS
321820	Dextra Partners		Securities Exchange Commissions	DS
107738	Goldman Sachs Asset Management LP	CF5M58QA35CFPUX70H17	Securities Exchange Commissions	DS
120934	Blackstone Asset Based Finance Advisors LP	4RKFI8AI730FWB43LQ12	Securities Exchange Commissions	DS
146629	KKR Credit Advisors (US) LLC	1LNBL034HQLF73FT3218	Securities Exchange Commissions	DS

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

18.2 If no, list exceptions:

.....

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

20. By self-designating PLGI securities, the reporting entity is certifying 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 an 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]

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1	Long-Term Mortgages in Good Standing	
1.11	Farm Mortgages	$
1.12	Residential Mortgages	$
1.13	Commercial Mortgages	$ 1,823,925,029
1.14	Total Mortgages in Good Standing	$ 1,823,925,029
1.2	Long-Term Mortgages in Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	$ 9,465,294
1.3	Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	$
1.32	Residential Mortgages	$
1.33	Commercial Mortgages	$
1.34	Total Mortgages with Interest Overdue more than Three Months	$
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	$
1.42	Residential Mortgages	$
1.43	Commercial Mortgages	$
1.44	Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 1,833,390,323
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	%
2.2	A&H cost containment percent	%
2.3	A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
	$
	$
	$

SCHEDULE S – CEDED REINSURANCE

Showing All New Reinsurance Treaties – Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
			NONE						

SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit - Type Contracts
1. Alabama AL	L	1,838,319	18,217,209			20,055,528	196,840
2. Alaska AK	L	229,731	468,813			698,544	
3. Arizona AZ	L	7,165,714	55,645,439			62,811,152	249,852
4. Arkansas AR	L	1,692,914	7,059,736			8,752,650	
5. California CA	L	32,589,603	212,139,515			244,729,118	90,000
6. Colorado CO	L	5,342,556	35,767,703			41,110,259	
7. Connecticut CT	L	2,712,720	19,096,929			21,809,649	
8. Delaware DE	L	85,157,140	3,361,792			88,518,932	
9. District of Columbia DC	L	222,333	3,118,968			3,341,301	
10. Florida FL	L	23,913,673	168,808,752			192,722,424	303,819
11. Georgia GA	L	11,816,621	27,341,544			39,158,165	319,261
12. Hawaii HI	L	2,091,455	7,655,539			9,746,994	
13. Idaho ID	L	1,505,650	9,359,238			10,864,889	
14. Illinois IL	L	9,689,380	47,274,668			56,964,048	145,440
15. Indiana IN	L	4,978,224	20,033,230			25,011,454	354,650
16. Iowa IA	L	3,767,489	17,147,830			20,915,320	206,000
17. Kansas KS	L	2,728,886	14,296,172			17,025,058	896,025
18. Kentucky KY	L	1,991,639	6,008,296			7,999,935	
19. Louisiana LA	L	2,028,605	13,805,466			15,834,072	
20. Maine ME	L	661,158	7,448,042			8,109,200	
21. Maryland MD	L	4,888,012	40,077,794			44,965,805	135,535
22. Massachusetts MA	L	4,961,661	25,474,578			30,436,239	465,430
23. Michigan MI	L	7,435,699	57,920,004			65,355,703	313,981
24. Minnesota MN	L	6,442,784	16,639,400			23,082,184	669,378
25. Mississippi MS	L	1,166,007	7,546,730			8,712,736	
26. Missouri MO	L	3,860,454	26,857,957			30,718,412	83,334
27. Montana MT	L	594,773	1,073,099			1,667,871	1,000,000
28. Nebraska NE	L	1,569,776	11,825,986			13,395,763	
29. Nevada NV	L	2,593,218	17,437,177			20,030,395	
30. New Hampshire NH	L	1,392,159	8,738,957			10,131,116	89,603
31. New Jersey NJ	L	10,062,882	49,623,765	(76)		59,686,571	509,989
32. New Mexico NM	L	815,823	3,938,826			4,754,649	
33. New York NY	N						
34. North Carolina NC	L	9,719,389	54,268,833			63,988,222	592,882
35. North Dakota ND	L	1,821,650	1,141,898			2,963,548	
36. Ohio OH	L	6,452,310	76,006,245			82,458,555	1,674,808
37. Oklahoma OK	L	2,073,395	8,035,546			10,108,941	108,039
38. Oregon OR	L	1,799,567	8,698,788			10,498,355	120,000
39. Pennsylvania PA	L	8,988,548	55,291,854			64,280,403	282,779
40. Rhode Island RI	L	564,957	7,134,049			7,699,006	
41. South Carolina SC	L	5,048,252	24,314,322			29,362,574	48,856
42. South Dakota SD	L	1,056,003	2,332,117			3,388,120	
43. Tennessee TN	L	5,085,945	30,645,469			35,731,414	53,674
44. Texas TX	L	29,272,182	114,190,561	(15)		143,462,728	3,710,386
45. Utah UT	L	5,656,906	31,992,244			37,649,150	102,215
46. Vermont VT	L	262,580	525,292			787,872	
47. Virginia VA	L	7,840,224	45,442,487			53,282,711	120,222
48. Washington WA	L	5,804,185	40,221,293			46,025,479	222,215
49. West Virginia WV	L	497,485	1,827,696			2,325,181	
50. Wisconsin WI	L	3,924,581	25,419,470			29,344,050	332,855
51. Wyoming WY	L	247,610	3,112,592			3,360,203	220,000
52. American Samoa AS	N	288				288	
53. Guam GU	N	3,398				3,398	
54. Puerto Rico PR	L	28,500				28,500	
55. U.S. Virgin Islands VI	N	1,107	7,000			8,107	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	1,051				1,051	
58. Aggregate Other Alien OT	XXX	209,050				209,050	
59. Subtotal	XXX	344,266,221	1,491,816,908	(91)		1,836,083,038	13,618,066
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
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	199,973				199,973	
94. Aggregate other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	344,466,195	1,491,816,908	(91)		1,836,283,012	13,618,066
96. Plus Reinsurance Assumed	XXX	1,451,770	133,201			1,584,971	
97. Totals (All Business)	XXX	345,917,964	1,491,950,109	(91)		1,837,867,983	13,618,066
98. Less Reinsurance Ceded	XXX	101,735,081	883,348,283	(91)		985,083,273	
99. Totals (All Business) less Reinsurance Ceded	XXX	244,182,884	608,601,826			852,784,710	13,618,066
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	209,050				209,050	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Total (Lines 58001 through 58003 + 58998) (Line 58 above)	XXX	209,050				209,050	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Total (Lines 9401 through 9403 + 9498) (Line 94 above)	XXX						

(a) Active Status Counts:

1. L – Licensed or Chartered – Licensed insurance carrier or domiciled RRG 51
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 6

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Bar Code:

1. 

2. 

3. 

5. 

7. 

OVERFLOW PAGE FOR WRITE-INS

LQ003 Additional Aggregate Lines for Page 03 Line 25.
*LIAB

	1 Current Statement Date	2 December 31 Prior Year
2504. Agent non-qualified deferred compensation	3,945,137	4,105,765
2505. Miscellaneous liabilities	2,267,872	4,311,341
2597. Summary of remaining write-ins for Line 25 from Page 03	6,213,010	8,417,106

LQ004 Additional Aggregate Lines for Page 04 Line 8.3.
*SUMOPS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Foreign exchange gain (loss)	(754)	54,488	(9,648)
08.397. Summary of remaining write-ins for Line 8.3 from Page 04	(754)	54,488	(9,648)

SCHEDULE A – VERIFICATION

Real Estate

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	9,960,620	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		9,960,620
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		
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	9,960,620	9,960,620
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	9,960,620	9,960,620

SCHEDULE B – VERIFICATION

Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,930,627,983	1,903,793,302
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	19,010,260	362,410,215
2.2 Additional investment made after acquisition	14,913,287	34,024,811
3. Capitalized deferred interest and other		876,868
4. Accrual of discount		
5. Unrealized valuation increase/(decrease)		
6. Total gain (loss) on disposals	(13,027,874)	(6,584,460)
7. Deduct amounts received on disposals	74,680,118	363,892,754
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	30,913,461	
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,845,930,077	1,930,627,983
12. Total valuation allowance	(12,539,756)	(8,880,889)
13. Subtotal (Line 11 plus Line 12)	1,833,390,321	1,921,747,094
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,833,390,321	1,921,747,094

SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	2,435,297,716	2,443,360,012
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	453,737,344	83,222,211
2.2 Additional investment made after acquisition	134,065,987	336,616,671
3. Capitalized deferred interest and other		
4. Accrual of discount	413,868	1,704,961
5. Unrealized valuation increase/(decrease)	(59,919,259)	(12,383,648)
6. Total gain (loss) on disposals	2,399,932	29,826,588
7. Deduct amounts received on disposals	128,012,204	442,453,144
8. Deduct amortization of premium, depreciation and proportional amortization	854,977	3,687,372
9. Total foreign exchange change in book/adjusted carrying value	616,147	(908,564)
10. Deduct current year's other-than-temporary impairment recognized	537,997	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,837,206,559	2,435,297,716
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	2,837,206,559	2,435,297,716

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	36,693,217,581	32,674,196,677
2. Cost of bonds and stocks acquired	1,745,503,562	6,841,592,095
3. Accrual of discount	23,056,816	99,295,225
4. Unrealized valuation increase/(decrease)	(7,140,208)	4,192,196
5. Total gain (loss) on disposals	2,909,127	(9,767,425)
6. Deduct consideration for bonds and stocks disposed of	1,839,259,202	2,865,384,188
7. Deduct amortization of premium	5,509,872	25,662,509
8. Total foreign exchange change in book/adjusted carrying value	1,070,264	(574,140)
9. Deduct current year's other-than-temporary impairment recognized	821,640	25,534,665
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(20,163)	864,314
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	36,613,006,265	36,693,217,581
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	36,613,006,265	36,693,217,581

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	11,697,222,229	29,236,948,291	28,574,996,097	(31,614,509)	12,327,559,914			11,697,222,229
2. NAIC 2 (a)	10,388,507,318	687,590,213	395,427,612	51,919,665	10,732,589,584			10,388,507,318
3. NAIC 3 (a)	617,374,864	14,405,374	50,433,882	81,994	581,428,350			617,374,864
4. NAIC 4 (a)	295,539,134	8,315,890	31,190,205	5,545,395	278,210,214			295,539,134
5. NAIC 5 (a)	56,543,811	25,610,524	33,609,879	(873,544)	47,670,912			56,543,811
6. NAIC 6 (a)	1,663,135		27,341	(283,520)	1,352,274			1,663,135
7. Total ICO	23,056,850,491	29,972,870,292	29,085,685,016	24,775,481	23,968,811,248			23,056,850,491
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	10,733,924,769	244,099,266	685,762,909	29,541,576	10,321,802,702			10,733,924,769
9. NAIC 2	1,970,350,340	63,243,008	74,788,008	(19,100,126)	1,939,705,214			1,970,350,340
10. NAIC 3	204,781,444	20,909,346	69,267,879	(1,888,350)	154,534,561			204,781,444
11. NAIC 4	76,284,369		20,490,740	149,113	55,942,742			76,284,369
12. NAIC 5	28,574,873			(695,598)	27,879,275			28,574,873
13. NAIC 6								
14. Total ABS	13,013,915,795	328,251,620	850,309,536	8,006,615	12,499,864,494			13,013,915,795
PREFERRED STOCK								
15. NAIC 1	35,098,796			(32,204)	35,066,592			35,098,796
16. NAIC 2	406,407,578		21,928,500	(2,706,634)	381,772,444			406,407,578
17. NAIC 3	24,240,504			468,180	24,708,684			24,240,504
18. NAIC 4	1,739,060			21,035	1,760,095			1,739,060
19. NAIC 5								
20. NAIC 6	1,476			(272)	1,204			1,476
21. Total Preferred Stock	467,487,414		21,928,500	(2,249,895)	443,309,019			467,487,414
22. Total ICO, ABS & Preferred Stock	36,538,253,700	30,301,121,912	29,957,923,052	30,532,201	36,911,984,761			36,538,253,700

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 1,880,875,845 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $ 1,076,473 ; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
7709999999 Totals	4,211,136	XXX			

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	11,458,179	1,078,355
2. Cost of short-term investments acquired	2,403,385	24,806,967
3. Accrual of discount	7,676	88,004
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	9,658,104	14,512,792
7. Deduct amortization of premium		2,355
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)	4,211,136	11,458,179
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	4,211,136	11,458,179

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)	506,861,108
2.	Cost Paid/(Consideration Received) on additions	219,934,887
3.	Unrealized Valuation increase/(decrease)	324,404
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	187,820,557
6.	Considerations received/(paid) on terminations	187,820,557
7.	Amortization	(187,113,817)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(878,236)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	539,128,346
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	539,128,346

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				6,203,226
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change column)				(4,274,857)
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	(484,650)			
3.14	Section 1, Column 18, prior year	(2,172,650)	1,688,000	1,688,000	
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	(484,650)			
3.24	Section 1, Column 19, prior year plus	(2,172,650)			
3.25	SSAP No. 108 adjustments		1,688,000	1,688,000	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				(6,022,638)
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	(6,022,638)			
4.23	SSAP No. 108 adjustments		(6,022,638)		
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)				1,928,369
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				1,928,369

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

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	539,128,343	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote – Total Ending Cash Balance	1,928,369	
3.	Total (Line 1 plus Line 2)		541,056,713
4.	Part D, Section 1, Column 6	711,503,529	
5.	Part D, Section 1, Column 7	(170,446,816)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	781,951,373	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		781,951,373
10.	Part D, Section 1, Column 9	967,690,720	
11.	Part D, Section 1, Column 10	(185,739,347)	
12.	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check
13.	Part A, Section 1, Column 21	298,412
14.	Part B, Section 1, Column 20	3,543,410
15.	Part D, Section 1, Column 12	3,841,822
16.	Total (Line 13 plus Line 14 minus Line 15)	

SCHEDULE E – PART 2 – VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,219,213,483	855,325,595
2. Cost of cash equivalents acquired	28,755,732,468	136,799,916,981
3. Accrual of discount	14,850,558	78,791,907
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	28,112,055,327	136,514,821,000
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)	1,877,741,182	1,219,213,483
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,877,741,182	1,219,213,483

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			Actual Cost at Time of Acquisition		Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Description of Property	City	State	Date Acquired	Name of Vendor		Amount of Encumbrances		
NONE								
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	Changes 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 B./A. C.V. (11-9-10)	Total Foreign Exchange Change in B./A. C. V.	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
NONE																			
0399999 Totals																			

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Farm Mortgages								
Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed								
Mortgages in Good Standing - Residential Mortgages - All Other								
Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed								
Mortgages in Good Standing - Commercial Mortgages - All Other								
3010	Gainesville	VA			8.120	792,434		57,500,000
3006	Gainesville	VA			6.120	5,230,017		57,500,000
3007	Gainesville	VA			6.120	4,001,755		57,500,000
3012	Gainesville	VA			8.120	585,821		57,500,000
3008	Gainesville	VA			6.120	3,866,382		57,500,000
3013	Gainesville	VA			8.120	516,783		57,500,000
3005	New Albany	OH			7.327		8,040,938	1,269,412,429
3011	Gainesville	VA			8.120	606,332		57,500,000
3009	Gainesville	VA			6.120	3,410,737		57,500,000
1156	Seattle	WA			5.550		171,146	264,054
3002	Allen	TX			6.990		6,360,242	485,355,670
1135	Los Angeles	CA			4.600		340,961	467,013
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other						19,010,261	14,913,287	2,215,499,166
Mortgages in Good Standing - Mezzanine Loans								
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)						19,010,261	14,913,287	2,215,499,166
Restructured Mortgages - Farm Mortgages								
Restructured Mortgages - Residential Mortgages - Insured or Guaranteed								
Restructured Mortgages - Residential Mortgages - All Other								
Restructured Mortgages - Commercial Mortgages - Insured or Guaranteed								
Restructured Mortgages - Commercial Mortgages - All Other								
Restructured Mortgages - Mezzanine Loans								
Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Farm Mortgages								
Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Residential Mortgages - Insured or Guaranteed								
Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Residential Mortgages - All Other								
Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed								
Mortgages with Overdue Interest over 90 days , Not in Process of Foreclosure - Commercial Mortgages - All Other								
Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Mezzanine Loans								
Mortgages in the Process of Foreclosure - Farm Mortgages								
Mortgages in the Process of Foreclosure - Residential Mortgages - Insured or Guaranteed								
Mortgages in the Process of Foreclosure - Residential Mortgages - All Other								
Mortgages in the Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed								
Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other								
Mortgages in the Process of Foreclosure - Mezzanine Loans								
3399999 Totals						19,010,261	14,913,287	2,215,499,166

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages closed by repayment																	
986	Mason	OH		01/08/2015	01/15/2025	6,097,821							6,097,821	6,097,821			
999	Bedford	NH		03/26/2015	02/04/2025	12,685,856							12,685,856	12,685,856			
1005	Omaha	NE		04/17/2015	02/14/2025	12,656,818							12,656,818	12,656,818			
993	San Diego	CA		03/02/2015	03/07/2025	29,219,162							29,219,162	29,219,162			

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
998	New York	NY		04/07/2015	01/10/2025	13,027,874							13,027,874			(13,027,874)	(13,027,874)
0199999 - Mortgages closed by repayment						73,687,531							73,687,531	60,659,657		(13,027,874)	(13,027,874)
Mortgages with partial repayments																	
908	Oceanside	CA		09/26/2013		74,021							74,021	74,021			
1156	Seattle	WA		12/23/2019		171,146							171,146	171,146			
1020	Sacramento	CA		06/19/2015		109,178							109,178	109,178			
1125	Frisco	TX		10/05/2018		165,695							165,695	165,695			
1130	San Jose	CA		12/10/2018		88,098							88,098	88,098			
1048	Kansas City	MO		09/15/2015		108,213							108,213	108,213			
1052	Kennesaw	GA		09/30/2015		61,296							61,296	61,296			
1108	Philadelphia	PA		01/09/2018		98,247							98,247	98,247			
1053	Pickerington	OH		10/09/2015		94,158							94,158	94,158			
1122	Baltimore	MD		09/05/2018		50,136							50,136	50,136			
1121	Westminster	CO		08/20/2018		61,517							61,517	61,517			
1077	Washington	DC		01/14/2016		28,953							28,953	28,953			
986	Mason	OH		01/08/2015		29,767							29,767	29,767			
3002	Allen	TX		01/30/2025		1,968,800							2,542,971	2,542,971			
1016	Dallas	TX		05/22/2015		186,527							186,527	186,527			
783	Washington	DC		03/22/2013		6,380							6,380	6,380			
1060	Panama City Beach	FL		12/30/2016		119,811							119,811	119,811			
1153	Wilmington	NC		09/24/2019		148,483							148,483	148,483			
1049	Boston	MA		12/30/2016		116,505							116,505	116,505			
922	Beverly Hills	CA		03/27/2014		129,288							129,288	129,288			
999	Bedford	NH		03/26/2015		28,076							28,076	28,076			
1005	Omaha	NE		04/17/2015		63,671							63,671	63,671			
1050	Omaha	NE		09/22/2015		90,636							90,636	90,636			
1022	Dallas	TX		06/12/2015		117,365							117,365	117,365			
1115	San Diego	CA		04/20/2018		70,225							70,225	70,225			
1008	Oro Valley	AZ		12/30/2016		93,326							93,326	93,326			
993	San Diego	CA		03/02/2015		140,448							140,448	140,448			
1120	Rochester	NY		08/02/2018		110,685							110,685	110,685			
1081	Diamond Bar	CA		03/31/2016		120,192							120,192	120,192			
1136	Bothell	WA		02/25/2019		67,845							67,845	67,845			
1138U	Coconut Grove	FL		11/15/2022		28,270							28,270	28,270			
1106	Park City	UT		03/28/2024		123,895							123,895	123,895			
1030	Los Angeles	CA		08/03/2015		69,972							69,972	69,972			
1126	Cleveland	OH		10/18/2018		23,881							23,881	23,881			
1064	Mountain View	CA		11/20/2015		86,346							86,346	86,346			
1112	New York	NY		02/12/2018		101,856							101,856	101,856			
1092	Chandler	AZ		02/09/2017		187,197							187,197	187,197			
980	Madison	WI		12/19/2014		117,187							117,187	117,187			
1000	Columbia	SC		12/30/2016		149,221							149,221	149,221			
1146	Macon	GA		08/16/2019		75,242							75,242	75,242			
778	Las Vegas	NV		03/11/2013		53,163							53,163	53,163			
1032	Santa Monica	CA		12/30/2016		89,544							89,544	89,544			
1141	Newtown Square	PA		06/25/2019		148,356							148,356	148,356			
1010	Irvine	CA		05/11/2015		144,538							144,538	144,538			
3005	New Albany	OH		12/12/2024		5,640,321							5,640,321	5,640,321			
1142	Sacramento	CA		06/26/2019		196,077							196,077	196,077			
1137	Campbell	CA		03/14/2019		87,040							87,040	87,040			
1111	Baltimore	MD		01/31/2018		72,492							72,492	72,492			
1013	Schererville	IN		06/03/2015		108,747							108,747	108,747			
901	Stamford	CT		08/29/2013		81,828							81,828	81,828			
1138	Coconut Grove	FL		04/11/2019		117,582							117,582	117,582			
1071	Johns Island	SC		08/01/2019		314,676							314,676	314,676			
994	Bloomington	IN		03/06/2015		182,058							182,058	182,058			

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
998	New York	NY		04/07/2015		528,110							528,110	528,110			
0299999 - Mortgages with partial repayments						13,446,287							14,020,458	14,020,458			
Mortgages disposed																	
Mortgages transferred																	
0599999 Totals						87,133,818							87,707,989	74,680,115		(13,027,874)	(13,027,874)

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							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
97188L-AA-1	WILSHIRE PA			TRANSFER FROM SCHEDULE D	1.B FE	08/12/2008		40,000,000				
97188M-AA-9	WILSHIRE PA			TRANSFER FROM SCHEDULE D	1.B FE	07/07/2008		42,384,222				
97188N-AA-7	WILSHIRE PA MERLIN SER 2015-C			TRANSFER FROM SCHEUDLE D	1.B FE	07/07/2008		45,000,000				
0199999 - NBDS That Do Not Reflect a Creditor Rel. in Substance - NAIC Designation Assigned by SVO - Unaffiliated								127,384,222				XXX
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated												
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
3136AB-MR-1	Fannie Mae FNR 2012-148 CU			TRANSFER FROM SCHEDULE D	1.A	01/24/2013		449,192				
31393T-3S-3	FEDERAL NATIONAL MORTGAGE ASSO FNR 2003-			TRANSFER FROM SCHEDULE D	1.A	03/31/2004		1,593,216				
31393T-U6-1	FEDERAL NATIONAL MORTGAGE ASSO FNR 2003-			TRANSFER FROM SCHEDULE D	1.A	10/08/2003		1,402,553				
31393U-DL-4	FannieMae Whole Loan FNR 2003-119 SA			TRANSFER FROM SCHEDULE D	1.A	04/26/2004		168,445				
31393U-DM-2	FannieMae Whole Loan FNR 2003-119 QD			TRANSFER FROM SCHEDULE D	1.A	10/22/2003		101,041				
31393U-DN-0	FannieMae Whole Loan FNR 2003-119 UG			TRANSFER FROM SCHEDULE D	1.A	10/22/2003		151,593				
31393U-DQ-3	FannieMae Whole Loan FNR 2003-119 SB			TRANSFER FROM SCHEDULE D	1.A	10/22/2003		102,398				
31394K-KZ-6	FEDERAL HOME LOAN MORTGAGE COR FHR 2682			TRANSFER FROM SCHEDULE D	1.A	10/09/2003		437,539				
31394K-L2-8	FEDERAL HOME LOAN MORTGAGE COR FHR 2682			TRANSFER FROM SCHEDULE D	1.A	10/14/2003		1,980,224				
31394L-4S-8	Freddie Mac FHR 2684 S			TRANSFER FROM SCHEDULE D	1.A	10/09/2003		840,039				
31394L-DC-3	Freddie Mac FHR 2691 JS			TRANSFER FROM SCHEDULE D	1.A	10/14/2003		1,626,250				
31394L-GD-8	Freddie Mac FHR 2691 SW			TRANSFER FROM SCHEDULE D	1.A	10/08/2003		595,949				
06367V-TZ-8	BANK OF MONTREAL BMO 0 07/29/44			TRASNFER FROM SCHEDULE D	1.C FE	07/25/2014		20,000,000				
17290E-AD-4	CITIBANK C VO 07/29/44			TRANSFER FROM SCHEDULE D	1.G FE	07/25/2014		20,000,000				
36173M-AA-4	Guggenheim MM CLO 2018-1 Ltd			TRANSFER FROM SCHEDULE D	3.C YE	11/20/2018		4,126,850				
36173M-AB-2	Guggenheim MM CLO 2018-1 Ltd			TRANSFER FROM SCHEDULE D	4.B YE	11/20/2018		4,628,410				
440269-AA-6	HOPSON CAPITAL CORPORATION HOPSON CAPITA			TRANSFER FROM SCHEDULE D	1.A FE	05/30/2008		35,000,000				
63307C-AE-1	NATIONAL BANK OF CANADA NTL BANK OF CANA			TRANSFER FROM SCHEDULE D	1.E FE	07/25/2014		10,000,000				
63307C-AF-8	NATIONAL BANK OF CANADA NTL BANK OF CANA			TRASNFER FROM SCHEDULE D	1.E FE	07/25/2014		15,000,000				
75932T-AA-9	REIGN EXCHANGE LLC REIGN EXCHANGE LLC NO			TRANSFER FROM SCHEDULE D	1.G F	12/30/2022		92,908,238				
97263C-AA-9	WILTON RE LTD WILTON V6 PERP 144A			TRANSFER FROM SCHEDULE D	3.B FE	10/15/2020		41,000,000				
0399999 - NBDS That Do Not Reflect a Creditor Rel. in Substance - NAIC Designation Not Assigned by SVO - Unaffiliated								252,111,937				XXX
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated												
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated												
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated												
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated												
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated												
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated												
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
000000-00-0	AEA MEZZANINE FUND IV LP	STAMFORD	CT	AEA MEZZANINE MANAGEMENT		07/27/2018			16,136			
000000-00-0	3i NORTH AMERICAN INFRASTRUCTURE FUND B LP	WILMINGTON	DE	3i NORTH AMERICAN INFRASTRUCTURE GP, LLC		04/21/2022			492,816			
1599999 - Interests in JV, P'ship or LLCs (Including NRPFs): Bonds - NAIC Designation Not Assigned by SVO - Unaffiliated									508,952			XXX
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated												
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Preferred Stocks - Unaffiliated												
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Preferred Stocks - Affiliated												
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated												
000000-00-0	DEXTRA STRATEGIC PARTNERS B-2 LP	WILMINGTON	DE	DEXTRA STRATEGIC PARTNERS B-2 LP		12/19/2022			18,980,415			
000000-00-0	DC TRIDENT HOLDINGS I, LP	WILMINGTON	DE	DC TRIDENT HOLDINGS		10/12/2021			320,744			
000000-00-0	MANULIFE INFRASTRUCTURE FUND II, LP	WILMINGTON	DE	MIF II GP, L.P		02/05/2021			1,342,215			
000000-00-0	PINEBRIDGE PREFERRED PARTICIPATION FUND, LP	WILMINGTON	DE	PINEBRIDGE		06/22/2020			3,635,271			
000000-00-0	SENTINEL CAPITAL PARTNERS VII, LP	WILMINGTON	DE			07/14/2023			558,107			
000000-00-0	TIIC 2, S.C.A. SICAR	LUXEMBOURG CITY	LUX			04/24/2018			393,258			
1999999 - Interests in JV, P'ship or LLCs (Including NRPFs): Common Stocks - Unaffiliated									25,230,010			XXX
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated												
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated												
000000-00-0	GRE-IVIRON FUNDING LLC	VARIOUS		GRE-IVIRON FUNDING LLC		12/29/2022			28,707,914			
000000-00-0	GRE-MONARCH 22 FUNDING, LLC	WILMINGTON	DE	GRE-MONARCH 22 FUNDING, LLC		12/28/2023			7,349,265			
000000-00-0	GUGGENHEIM INVESTMENTS FOUNDATIONS FUND-A, LP	VARIOUS				01/29/2025		89,655				
2199999 - Interests in JV, P'ship or LLCs (Including NRPFs): Real Estate - Unaffiliated								89,655	36,057,179			XXX
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Real Estate - Affiliated												
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated												
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated												
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other - Unaffiliated												
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other - Affiliated												
Surplus Notes - Unaffiliated												
Surplus Notes - Affiliated												
Capital Notes - Unaffiliated												
018820-AA-8	ALLIANZ SE ALVGR V3.5 PERP 144A			TRANSFER FROM SCHEDULE D	1.G FE	11/10/2020		9,998,631				

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							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
018820-AB-6	ALLIANZ SE ALVGR V3.2 PERP 144A			TRANSFER FROM SCHEDULE D	1.G FE	09/01/2021		8,999,253				
054536-AC-1	AXA SA AXASA V6.379 PERP 144A			TRANSFER FROM SCHEDULE D	2.A FE	04/11/2007		6,792,543				
23380Y-AD-9	DAI-ICHI LIFE HOLDINGS INC DAIL V4 PERP			TRANSFER FROM SCHEDULE D	1.G FE	07/13/2016		21,000,000				
606839-AB-4	MS&AD INSURANCE GROUP HOLDINGS MSINS V4			TRANSFER FROM SCHEDULE D	1.G FE	02/27/2019		11,000,000				
74728G-AE-0	QBE INSURANCE GROUP LTD QBEAU V5.875 PER			TRANSFER FROM SCHEDULE D	2.C FE	05/12/2020		10,073,507				
2999999 - Capital Notes - Unaffiliated								67,863,934				XXX
Capital Notes - Affiliated												
Collateral Loans - Unaffiliated												
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN ATHOS RE SE			DIRECT	5.B	12/26/2018			5,369			
BGH81G-7H-8	IVIRON FUNDING CL IVIRON FUNDING COLLATE			DIRECT	5.A	12/28/2022			3,151,235			
3199999 - Collateral Loans - Unaffiliated									3,156,604			XXX
Collateral Loans - Affiliated												
Non-collateral Loans - Unaffiliated												
Non-collateral Loans - Affiliated												
Yield Guaranteed State Tax Credit Investments - Unaffiliated												
Yield Guaranteed State Tax Credit Investments - Affiliated												
Qualifying Federal Tax Credit Investments - Unaffiliated												
Qualifying Federal Tax Credit Investments - Affiliated												
Qualifying State Tax Credit Investments - Unaffiliated												
Qualifying State Tax Credit Investments - Affiliated												
All Other Tax Credit Investments - Unaffiliated												
All Other Tax Credit Investments - Affiliated												
Working Capital Finance Investment - Unaffiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Bonds - Unaffiliated												
BGH9JH-BR-8	GUGGENHEIM PARTNERS OPPORTUNIS GP-OPP FD			DIRECT	6.	12/31/2024			59,424,075			
000000-00-0	CEDAR TOPCO A LP	WILMINGTON	DE	ABF		08/08/2024			208,309			
000000-00-0	STEAM MH FUNDING	WILMINGTON	DE	ABF		10/28/2024			54,066			
000000-00-0	FIDELITY EVERGREEN PRIVATE CREDIT RATED FUND LP	BOSTON	MA	GENERAL PARTNER		07/19/2024			1,513,657			
000000-00-0	TURTLE COVE TOPCO LP	NEW YORK	NY	FOXFIRE BRE GP LLC		01/16/2025		6,287,596				
4499999 - Residual Tranches: Bonds - Unaffiliated								6,287,596	61,200,107			XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Bonds - Affiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Affiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Affiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated												
000000-00-0	GLOBAL INFRASTRUCTURE DEBT ISSUER LP	WILMINGTON	DE	GID PROGRAM US GP LLC		05/28/2021			1,943,306			
000000-00-0	GLOBAL INFRASTRUCTURE DEBT II ISSUER LP	WILMINGTON	DE	GID PROGRAM US GP LLC		09/03/2024			4,109,583			
000000-00-0	PINEBRIDGE PRIVATE CREDIT III PARALLEL RFF, L.P	WILMINGTON	DE	PINEBRIDGE PRIVATE CREDIT III		09/30/2022			1,860,246			
5499999 - Residual Tranches: Other - Unaffiliated									7,913,136			XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated												
Any Other Class of Assets - Unaffiliated												
Any Other Class of Assets - Affiliated												
6899999 – Subtotals - Unaffiliated								453,737,344	134,065,987			XXX
6999999 – Subtotals - Affiliated												XXX
7099999 Totals								453,737,344	134,065,987			XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
31394K-KZ-6	FEDERAL HOME LOAN MORTGAGE COR FHR 2682			Paydown	10/09/2003	03/15/2025	19,659		(4)			(4)		19,655	19,655				162
31394K-L2-8	FEDERAL HOME LOAN MORTGAGE COR FHR 2682			Paydown	10/14/2003	03/15/2025	101,170		(95)			(95)		101,075	101,075				914
31393T-U6-1	FEDERAL NATIONAL MORTGAGE ASSO FNR 2003-			Paydown	10/08/2003	03/25/2025	80,167		2,325			2,325		82,492	82,492				746
31393T-3S-3	FEDERAL NATIONAL MORTGAGE ASSO FNR 2003-			Paydown	10/15/2003	03/01/2025	96,159		4,890			4,890		101,049	101,049				865
3136AB-MR-1	Fannie Mae FNR 2012-148 CU 0.055% 01/2			Paydown	01/24/2013	03/25/2025													
31393U-DM-2	FannieMae Whole Loan FNR 2003-119 QD 5			Paydown	10/22/2003	03/25/2025	3,568		69			69		3,637	3,637				30
31393U-DL-4	FannieMae Whole Loan FNR 2003-119 SA 5			Paydown	10/22/2003	03/25/2025	5,948		114			114		6,061	6,061				50
31393U-DQ-3	FannieMae Whole Loan FNR 2003-119 SB 5			Paydown	10/22/2003	03/25/2025	5,005							5,005	5,005				43
31393U-DN-0	FannieMae Whole Loan FNR 2003-119 UG 5			Paydown	10/22/2003	03/25/2025	5,353		103			103		5,455	5,455				45
31394L-4S-8	Freddie Mac FHR 2684 S 5.637% 01/15/33			Paydown	10/09/2003	03/15/2025	42,547		(6)			(6)		42,541	42,541				392
31394L-DC-3	Freddie Mac FHR 2691 JS 5.087% 04/15/3			Paydown	10/14/2003	03/15/2025	72,031		(20)			(20)		72,011	72,011				603
31394L-GD-8	Freddie Mac FHR 2691 SW 6.087% 09/15/3			Paydown	10/08/2003	03/15/2025	21,135		(22)			(22)		21,113	21,113				209
36173M-AB-2	Guggenheim MM CLO 2018-1 Ltd 1.500%		CYM	Paydown	11/20/2018	01/15/2025	81,799							81,799	97,223		15,424	15,424	365
36173M-AA-4	Guggenheim MM CLO 2018-1 Ltd 1.500%		CYM	Paydown	11/20/2018	01/15/2025	119,158							119,158	131,946		12,788	12,788	495
0399999 - NBDS That Do Not Reflect a Creditor Rel. in Substance - NAIC Designation Not Assigned by SVO - Unaffiliated							653,699		7,354			7,354		661,051	689,263		28,212	28,212	4,919
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
000000-00-0	GUGGENHEIM PTNRS OPPORTUNISTIC INVESTMENT GRADE SECURITIES FUND	WILMINGTON	DE	GPIM LLC	10/15/2008	01/02/2025									(1,060,925)		(1,060,925)	(1,060,925)	
1399999 - Interests in JV, P'ship or LLCs (Including NRPFs): Bonds - NAIC Designation Assigned by SVO - Unaffiliated															(1,060,925)		(1,060,925)	(1,060,925)	
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
000000-00-0	AEA MEZZANINE FUND IV LP	STAMFORD	CT	AEA MEZZANINE MANAGEMENT	07/27/2018	07/07/2025	4,722,425							47,439	47,439				
000000-00-0	GULF OF MEXICO ENERGY INFRASTRUCTURE PLATFORM LLC S-1	WILMINGTON	DE	MAPLES FIDUCIARY SERVICES	07/18/2022	02/18/2025	38,821,822							799,194	799,194				
1599999 - Interests in JV, P'ship or LLCs (Including NRPFs): Bonds - NAIC Designation Not Assigned by SVO - Unaffiliated							43,544,247							846,633	846,633				
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Preferred Stocks - Unaffiliated																			
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Preferred Stocks - Affiliated																			
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated																			
000000-00-0	HYPNOS HOLDCO LLC	VARIOUS		HYPNOS	10/22/2021	01/22/2025	1,023,036							46,414	46,414				
000000-00-0	OAKTREE OPPORTUNITIES FUND XI	CAYMAN ISLAND	CYM	OAKTREE	04/30/2019	03/21/2025	87,776,335							7,725,758	7,725,758				
1999999 - Interests in JV, P'ship or LLCs (Including NRPFs): Common Stocks - Unaffiliated							88,799,372							7,772,172	7,772,172				
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated																			
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated																			
000000-00-0	GRE-BIRCH FUNDING, LLC	VARIOUS		GRE-BIRCH FUNDING, LLC	12/29/2022	03/31/2025	41,272,526							155,144	155,144				
000000-00-0	GRE-SAMARA FUNDING, LLC	VARIOUS		GRE-SAMARA FUNDING, LLC	12/29/2022	03/31/2025	34,111,834							129,033	129,033				
000000-00-0	GRE-SPRUCE FUNDING, LLC	VARIOUS		GRE-SPRUCE FUNDING, LLC	10/26/2023	03/31/2025	35,068,882							46,138	46,138				
2199999 - Interests in JV, P'ship or LLCs (Including NRPFs): Real Estate - Unaffiliated							110,453,241							330,315	330,315				
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Real Estate - Affiliated																			
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated																			
000000-00-0	BLACKROCK US REAL ESTATE SENIOR MEZZANINE DEBT FUND LP	WILMINGTON	DE	BLACKROCK US REAL ESTATE SR MEZZ DEBT GP	01/27/2020	02/28/2025	52,416,842							900,411	900,411				
2399999 - Interests in JV, P'ship or LLCs (Including NRPFs): Mortgage Loans - Unaffiliated							52,416,842							900,411	900,411				
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated																			
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other - Unaffiliated																			
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other - Affiliated																			
Surplus Notes - Unaffiliated																			
SFG123-45-5	HOMESTEADERS LIFE HOMESTEADERS LIFE 7			Corp Action	03/31/2023	01/29/2025	20,000,000							20,000,000	20,000,000				(2,099,426)
2799999 - Surplus Notes - Unaffiliated							20,000,000							20,000,000	20,000,000				(2,099,426)
Surplus Notes - Affiliated																			
Capital Notes - Unaffiliated																			
Capital Notes - Affiliated																			
Collateral Loans - Unaffiliated																			
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN ATHOS RE SE			Redemption 100.0000	05/13/2021	01/01/2025	85,887							85,887	85,887				(2,716)
BGH81G-7H-8	IVIRON FUNDING CL IVIRON FUNDING COLLATE			Corp Action	12/28/2022	02/28/2025	27,066,945							27,066,945	27,066,945				(78,721)
3199999 - Collateral Loans - Unaffiliated							27,152,832							27,152,832	27,152,832				(81,437)

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Collateral Loans - Affiliated																			
Non-collateral Loans - Unaffiliated																			
Non-collateral Loans - Affiliated																			
Yield Guaranteed State Tax Credit Investments - Unaffiliated																			
Yield Guaranteed State Tax Credit Investments - Affiliated																			
Qualifying Federal Tax Credit Investments - Unaffiliated																			
Qualifying Federal Tax Credit Investments - Affiliated																			
Qualifying State Tax Credit Investments - Unaffiliated																			
Qualifying State Tax Credit Investments - Affiliated																			
All Other Tax Credit Investments - Unaffiliated																			
All Other Tax Credit Investments - Affiliated																			
Working Capital Finance Investment - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Bonds - Unaffiliated																			
BGH9JH-BR-8	GUGGENHEIM PARTNERS OPPORTUNTS GP-OPP FD			DIRECT	12/31/2024	03/01/2025	66,627,000							66,627,000	66,627,000				
000000-00-0	TURTLE COVE TOPCO LP													59,104	59,104				
000000-00-0	BRONCO HOLDCO 2024-1 LP	WILMINGTON	DE	ABF	03/28/2024	01/01/2025	1,268,640										1,146,487	1,146,487	
000000-00-0	BABF HENRY AGGREGATOR LP	WILMINGTON	DE	ABF	03/28/2024	01/01/2025	2,988,733										490,399	490,399	
000000-00-0	CEDAR TOPCO A LP	WILMINGTON	DE	ABF	08/08/2024	01/01/2025	166,106										(3,748)	(3,748)	
000000-00-0	MIST TOPCO LP	WILMINGTON	DE	ABF	03/27/2024	01/01/2025	813,213										68,540	68,540	
000000-00-0	MIST TOPCO LP2	WILMINGTON	DE	ABF	05/23/2024	01/01/2025	990,887										106,372	106,372	
4499999 - Residual Tranches: Bonds - Unaffiliated							72,854,579							66,686,104	66,686,104		1,808,050	1,808,050	
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Bonds - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated																			
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 100.0000	12/01/2022	03/21/2025	206,908		355,970			355,970		562,878	562,878				56,010
09262E-AR-4	BLACKROCK DLF IX BLACKROCK DLF IX 2021-2			Redemption 100.0000	06/03/2021	02/01/2025	1,966,284							1,966,284	1,966,284				419,680
40168P-BN-7	GUGGENHEIM PRIVATE DEBT FUND I PDFNI 201			Redemption 100.0000	12/01/2016	01/12/2025	309		194			194		504	504				4
45032M-AH-1	ISAIL LLC 0.000% 12/29/27		ARE	Paydown	12/01/2016	01/02/2025	2,037							2,037	13,201		11,164	11,164	
78498B-AE-3	SPFI MML SPV LLC Touchdown REV E 1L 4/20			Redemption 100.0000	03/18/2024	02/01/2025	41,657							41,657	41,657				17,452
4899999 - Residual Tranches: Common Stock - Unaffiliated							2,217,195		356,164			356,164		2,573,360	2,584,524		11,164	11,164	493,146
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated																			
000000-00-0	GLOBAL INFRASTRUCTURE DEBT ISSUER LP	WILMINGTON	DE	GID PROGRAM US GP LLC	09/03/2024	03/12/2025	45,383,480							912,668	912,668		2,636,990	2,636,990	
000000-00-0	GLOBAL INFRASTRUCTURE DEBT II ISSUER LP	WILMINGTON	DE	GID PROGRAM US GP LLC	09/03/2024	03/14/2025	6,103,012							1,198,206	1,198,206		(1,419,017)	(1,419,017)	
000000-00-0	PINEBRIDGE PRIVATE CREDIT III PARALLEL RFF, L.P.	WILMINGTON	DE	PINEBRIDGE PRIVATE CREDIT III	09/30/2022	01/01/2025	8,901,260										395,459	395,459	
5499999 - Residual Tranches: Other - Unaffiliated							60,387,751							2,110,874	2,110,874		1,613,431	1,613,431	
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated																			
Any Other Class of Assets - Unaffiliated																			
Any Other Class of Assets - Affiliated																			
6899999 – Subtotals - Unaffiliated							478,479,757		363,518			363,518		129,033,752	128,012,203		2,399,932	2,399,932	(1,682,798)
6999999 – Subtotals - Affiliated																			
7099999 Totals							478,479,757		363,518			363,518		129,033,752	128,012,203		2,399,932	2,399,932	(1,682,798)

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)								
Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)								
Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities								
00402D-2D-6	ABU DHABI DEVELOPMENT HO 144A N Y Y 5.	02/07/2025	HONGKONG AND SHANGHAI BANKING	XXX	4,081,000	4,400,000	82,133	1.C FE
0039999999 - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					4,081,000	4,400,000	82,133	XXX
Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)								
Issuer Credit Obligations - Municipal Bonds - Special Revenues								
Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)								
15231#-AA-3	PHOENIX MILITARY HOUSING PHXMILHSG 6.7	06/28/2024	DIRECT	XXX	40,000,000	40,000,000		1.E PL
0069999999 - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					40,000,000	40,000,000		XXX
Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Affiliated)								
Issuer Credit Obligations - Corporate Bonds (Unaffiliated)								
00111V-AD-9	AES ANDES SA 6.250% 03/14/32	03/11/2025	SMBC NIKKO CAPITAL MARKETS LIM	XXX	754,532	755,000		2.C FE
03115A-AC-7	AMERICAN FAMILY INSURANCE MUTU AMFAHI 3	02/05/2025	KEYBANC CAPITAL MARKETS	XXX	1,322,066	2,150,000	31,915	2.C FE
031162-DK-3	AMGEN INC AMGN 4.875% 03/01/53	03/14/2025	Various	XXX	5,952,837	6,784,000	15,762	2.A FE
031162-DT-4	AMGEN INC AMGN 5.65 03/02/53 5.650% 03	03/14/2025	BANK OF AMERICA	XXX	3,935,840	4,000,000	9,417	2.A FE
03990B-AB-7	Ares Management Corp N Y N 5.600% 10/1	03/14/2025	Various	XXX	5,857,380	6,250,000	134,167	2.A FE
04316J-AG-4	ARTHUR J GALLAGHER & CO N Y N 6.750% 0	02/21/2025	Janus	XXX	56,142	50,000	84	2.B FE
04941*-AD-6	Atlas Securitized Products Atlas Securit	03/31/2025	ABF	XXX	517,148	517,148		1.G PL
059165-EP-1	BALTIMORE GAS & ELECTRIC EXC 4.55 06/01/	03/14/2025	BANK OF AMERICA	XXX	3,245,366	3,891,000	52,129	1.G FE
09951L-AD-5	BOOZ ALLEN HAMILTON INC BAH 5.950% 04/	03/11/2025	BANK OF AMERICA	XXX	7,746,978	7,750,000		2.C FE
11221Q-AB-8	Bronco Funding Bronco Funding 2024-1 LLC	01/17/2025	ABF	XXX	287,845	287,845		1.A PL
11221Q-AC-6	Bronco Funding Bronco Funding 2024-1 LLC	01/17/2025	ABF	XXX	27,046	27,046		1.D PL
11221Q-AD-4	Bronco Funding Bronco Funding 2024-1 LLC	01/17/2025	ABF	XXX	18,354	18,354		1.G PL
11221Q-AE-2	Bronco Funding Bronco Funding 2024-1 LLC	01/17/2025	ABF	XXX	18,351	18,351		2.C PL
11221Q-AF-9	Bronco Funding Bronco Funding 2024-1 LLC	01/17/2025	ABF	XXX	14,489	14,489		3.C PL
12636Y-AG-7	CRH AMERICA FINANCE INC CRHID 5.875% 0	03/14/2025	Various	XXX	14,732,377	14,772,000	8,567	2.A FE
14149Y-BT-4	CARDINAL HEALTH INC CAH 5.750% 11/15/5	03/14/2025	BANK OF AMERICA	XXX	512,337	525,000	9,643	2.B FE
14448C-BD-5	CARRIER GLOBAL CORP CARR 6.200% 03/15/	03/14/2025	BANK OF AMERICA	XXX	2,102,298	1,978,000	681	2.A FE
20030N-CK-5	COMCAST CORP 4.000% 03/01/48	02/21/2025	GOLDMAN SACHS & CO	XXX	58,140	75,000	1,442	1.G FE
20030N-DL-2	COMCAST CORPORATION CMCSA 2.800% 01/15	03/14/2025	BANK OF AMERICA	XXX	509,986	846,000	4,080	1.G FE
20030N-DS-7	COMCAST CORP CMCSA 2.887 11/01/51 2.88	03/14/2025	BANK OF AMERICA	XXX	5,913,681	9,676,000	105,531	1.G FE
20030N-EK-3	COMCAST CORP N Y N 5.650% 06/01/54	03/14/2025	BANK OF AMERICA	XXX	3,911,800	4,000,000	66,544	1.G FE
20826F-BM-7	CONOCOPHILLIPS COMPANY N Y N 5.500% 01	03/14/2025	BANK OF AMERICA	XXX	3,856,800	4,000,000	62,333	1.F FE
21987B-BL-1	CODELCO INC 6.300% 01/13/35	01/08/2025	CITIBANK N.A. LONDON	XXX	439,837	440,000		
256677-AH-8	DOLLAR GENERAL CORP N Y N 4.125% 04/03	02/03/2025	Various	XXX	8,752,253	11,900,000	156,303	2.C FE
256677-AM-7	DOLLAR GENERAL CORP DG 5 1/2 11/01/52	01/24/2025	Various	XXX	5,221,934	5,850,000	74,036	2.B FE
260543-DM-2	DOW CHEMICAL CO/THE DOW 5.950% 03/15/5	02/25/2025	BANK OF AMERICA	XXX	4,489,335	4,500,000		2.A FE
29273V-BF-6	ENERGY TRANSFER LP ET 6.200% 04/01/55	02/18/2025	BANK OF AMERICA	XXX	3,975,920	4,000,000		2.B FE
30161N-BQ-3	EXELON CORP EXC 6.500% 03/15/55	02/13/2025	BARC	XXX	4,550,000	4,550,000		2.C FE
30310@-AA-8	DRB Capital LLC DRB Capital LLC 5.900%	03/31/2025	ABF	XXX	796,954	798,618		1.B PL
31428X-CJ-3	FEDEX CORP 4.250% 05/15/30	01/22/2025	Tax Free Exchange	XXX	998,654	1,000,000	11,924	2.B FE
31428X-CN-4	FEDEX CORP 3.250% 05/15/41	01/22/2025	Tax Free Exchange	XXX	21,272,598	23,000,000	209,715	2.B FE
31428X-CP-9	FEDEX CORP 3.875% 08/01/42	01/22/2025	Taxable Exchange	XXX	9,101,152	11,900,000	32,023	2.B FE
31428X-CR-5	FEDEX CORP 5.100% 01/15/44	01/22/2025	Tax Free Exchange	XXX	9,024,670	10,000,000	58,083	2.B FE
31428X-CU-8	FEDEX CORP SERIES 144A 4.550% 04/01/46	01/22/2025	Tax Free Exchange	XXX	4,688,516	4,000,000	73,306	2.B FE
31428X-CV-6	FEDEX CORP 4.400% 01/15/47	02/26/2025	Tax Free Exchange	XXX	3,797,428	5,080,000	25,456	2.B FE
31428X-CW-4	FEDEX CORP 4.050% 02/15/48	01/22/2025	Tax Free Exchange	XXX	2,465,249	3,088,000	3,821	2.B FE
31428X-CX-2	FEDEX CORP SERIES 144A 4.950% 10/17/48	01/22/2025	Tax Free Exchange	XXX	5,283,124	5,728,000	101,600	2.B FE
31428X-CY-0	FEDEX CORP 5.250% 05/15/50	02/26/2025	Tax Free Exchange	XXX	50,062,272	50,750,000	747,505	2.B FE
31616F-A*-8	Fidelity Evergreen Fidelity Evergreen Pr	03/03/2025	DIRECT	XXX	3,330,044	3,330,044		2.B PL
31616F-A@-6	Fidelity Evergreen Fidelity Evergreen Pr	03/03/2025	DIRECT	XXX	1,210,925	1,210,925		3.B PL
34964C-AG-1	FORTUNE BRANDS INNOVATIO FORTUNE BRANDS	01/21/2025	UBS SECURITIES LLC	XXX	4,723,260	6,000,000	87,750	2.B FE
350930-AK-9	FOUNDRY JV HOLDCO LLC FABSJV 6.389% 01	02/04/2025	BNP PARIBAS SECURITIES SERVICE	XXX	7,495,425	7,500,000		2.A FE
361448-BR-3	GATX CORP N Y N 6.050% 06/05/54	03/14/2025	Various	XXX	20,075,333	19,761,000	235,382	2.B FE
37940X-AR-3	GLOBAL PAYMENTS INC GPN 5.95 08/15/52	03/14/2025	BANK OF AMERICA	XXX	1,583,337	1,636,000	8,653	2.C FE
38141G-B8-6	GOLDMAN SACHS GROUP INC/THE GS 5.561%	03/14/2025	BANK OF AMERICA	XXX	3,911,720	4,000,000	72,911	1.F FE
38148L-AF-3	GOLDMAN SACHS GROUP INC/THE GS 5.150%	03/14/2025	BANK OF AMERICA	XXX	1,894,657	2,058,000	33,857	2.B FE
403949-AS-9	HF SINCLAIR CORP DINO 6.250% 01/15/35	01/08/2025	BANK OF AMERICA	XXX	17,905,500	18,000,000		2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
42218S-AM-0	HEALTH CARE SERVICE CORP 144A N Y Y 5.	01/23/2025	Various	XXX	9,977,405	10,250,000	63,727	2.A FE
45687V-AG-1	INGERSOLL RAND INC IR 5.700% 06/15/54	03/14/2025	BANK OF AMERICA	XXX	1,610,025	1,631,000	23,758	2.B FE
459200-LK-5	INTERNATIONAL BUSINESS MACHINE IBM 5.7	03/14/2025	BANK OF AMERICA	XXX	6,414,341	6,491,000	38,026	1.G FE
46590X-AX-4	JBS SA JBSSBZ 6 1/2 12/01/52 6.500% 12	03/14/2025	BANK OF AMERICA	XXX	515,925	500,000	9,569	2.C FE
472140-AA-0	JBS USA LUX SA/JBS FOOD CO/JBS JBSSBZ	01/06/2025	MIZUHO SECURITIES USA LLC	XXX	10,976,570	11,000,000		2.C FE
472140-AC-6	JBS USA LUX SA/JBS FOOD CO/JBS JBSSBZ	03/14/2025	BANK OF AMERICA	XXX	5,925,168	5,818,000	57,695	2.C FE
49456B-AW-1	KINDER MORGAN INC KMI 5.45 08/01/52 5.	02/21/2025	MABD	XXX	64,830	70,000	244	2.B FE
50077L-AZ-9	KRAFT HEINZ CO KHC 4.875 10/01/49 4.87	03/14/2025	Various	XXX	3,554,451	4,122,000	72,347	2.B FE
501044-DW-8	KROGER CO N Y N 5.500% 09/15/54	03/14/2025	BANK OF AMERICA	XXX	3,808,120	4,000,000	1,222	2.A FE
502431-AR-0	L3HARRIS TECH INC LHX 5.6 07/31/53 5.6	03/14/2025	BANK OF AMERICA	XXX	1,132,772	1,157,000	8,459	2.B FE
548661-EM-5	LOWE'S COS INC LOW 5 5/8 04/15/53 5.62	02/21/2025	BARC	XXX	48,796	50,000	1,008	2.A FE
55336V-BZ-2	MPLX LP MPLX 5.950% 04/01/55	03/03/2025	BANK OF AMERICA	XXX	1,474,965	1,500,000		2.B FE
56081*-AA-2	MLB INFRASTRUCTURE FACILITY MLB INFRASTR	01/01/2025	Asset Recon Fix	XXX	104	104		1.G FE
570535-AY-0	MARKEL GROUP INC N Y N 6.000% 05/16/54	03/14/2025	BANK OF AMERICA	XXX	7,009,070	6,946,000	140,078	2.B FE
571676-BB-0	MARS INC MARS 5.650% 05/01/45	03/14/2025	BANK OF AMERICA	XXX	4,006,040	4,000,000	3,139	1.F FE
58013M-FA-7	MCDONALD'S CORP 4.488% 12/09/45	03/14/2025	BANK OF AMERICA	XXX	8,802,989	9,713,000	128,900	2.A FE
60871R-AH-3	MOLSON COORS BEVERAGE CO TAP 4.2 07/15/4	03/14/2025	BANK OF AMERICA	XXX	624,417	771,000	5,577	2.B FE
63111X-AK-7	NASDAQ INC NDAQ 5.95 08/15/53 5.950% 0	03/14/2025	BANK OF AMERICA	XXX	2,027,780	2,000,000	10,578	2.B FE
65339K-CV-0	NEXTERA ENERGY CAPITAL N Y N 5.550% 03	02/21/2025	JPMORGAN SECURITIES INC	XXX	72,113	75,000	1,838	2.A FE
65339K-DF-4	NEXTERA ENERGY CAPITAL . N Y N 6.500%	02/04/2025	JPMORGAN SECURITIES INC	XXX	7,000,000	7,000,000		2.B FE
68233J-CU-6	ONCOR ELECTRIC DELIVERY COMPAN ONCRTX	03/14/2025	BANK OF AMERICA	XXX	776,938	801,000	11,361	1.F FE
690742-AQ-4	OWENS CORNING N Y N 5.950% 06/15/54	03/14/2025	Various	XXX	7,958,600	8,000,000	86,606	2.A FE
718547-AW-2	PHILLIPS 66 N Y N 5.650% 06/15/54	03/14/2025	BANK OF AMERICA	XXX	3,725,600	4,000,000	57,756	2.A FE
718547-AX-0	PHILLIPS 66 N Y N 5.500% 03/15/55	01/22/2025	CITADEL SECURITIES INSTITUTION	XXX	7,393,650	8,000,000	160,875	2.A FE
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE L PAA 4.9	02/12/2025	DEUTSCHE BANK SECURITIES INC	XXX	7,877,485	9,250,000	224,107	2.B FE
72650R-BQ-4	PLAINS ALL AMERICAN PIPELINE L PAA 5.9	01/13/2025	JPMORGAN SECURITIES INC	XXX	30,925,910	31,000,000		2.B FE
759351-AT-6	REINSURANCE GRP OF AMER 6.650% 09/15/5	02/26/2025	BANK OF AMERICA	XXX	6,150,000	6,150,000		2.B FE
816300-AH-0	SELECTIVE INSURANCE GROUP INC. SIGI 5.37	02/13/2025	SEAPORT SECURITIES CORP	XXX	4,150,182	4,524,000	110,100	2.B FE
816300-AJ-6	SELECTIVE INSURANCE GROUP INC. N Y N 5.	02/20/2025	GOLDMAN SACHS & CO	XXX	14,096,898	14,100,000		2.B FE
832696-AZ-1	JM SMUCKER LLC SJM 6.500% 11/15/53	03/14/2025	Various	XXX	21,132,191	19,846,000	266,477	2.B FE
842587-EB-9	SOUTHERN CO SO 6.375% 03/15/55	02/25/2025	MIZUHO SECURITIES USA LLC	XXX	10,400,000	10,400,000		2.B FE
854502-AJ-0	STANLEY BLACK & DECKER I SWK 4.85 11/15/	03/14/2025	BANK OF AMERICA	XXX	4,279,550	5,000,000	82,181	2.B FE
855244-AU-3	STARBUCKS CORP SBUX 4.450% 08/15/49	03/14/2025	BANK OF AMERICA	XXX	515,290	623,000	2,464	2.A FE
855244-BA-6	STARBUCKS CORP STARBUCKS CORPORATION 3	03/14/2025	BANK OF AMERICA	XXX	511,729	733,000	8,694	2.A FE
85790@-AA-1	STEAM MH Funding 1 LLC A 5.000% 12/31/	03/19/2025	ABF	XXX	2,731,005	2,731,005		1.F PL
85790@-AB-9	STEAM MH Funding 1 LLC B 6.100% 12/31/	03/19/2025	ABF	XXX	189,070	189,070		2.C PL
85790@-AC-7	STEAM MH Funding 1 LLC C 7.750% 12/31/	03/19/2025	ABF	XXX	153,414	153,414		3.B PL
858119-BT-6	STEEL DYNAMICS INC STLD 5.750% 05/15/5	03/11/2025	Various	XXX	25,285,138	26,000,000		2.B FE
871607-AG-2	SYNOPSYS INC SNPS 5.700% 04/01/55	03/14/2025	BANK OF AMERICA	XXX	3,966,880	4,000,000		2.B FE
87268L-AB-3	TR FINANCE LLC 5.850% 04/15/40	02/25/2025	Taxable Exchange	XXX	1,294,233	1,250,000	31,484	2.A FE
87612G-AD-3	TARGA RESOURCES CORP TRGP 6 1/2 02/15/53	03/14/2025	BANK OF AMERICA	XXX	10,401,900	10,000,000	57,778	2.B FE
87612G-AN-1	TARGA RESOURCES CORP TRGP 6.125% 05/15	02/24/2025	WELLS FARGO	XXX	30,932,110	31,000,000		2.B FE
901928-AA-9	200 PARK FUNDING TRUST MET 5.740% 02/1	02/25/2025	TD Securities, LLC	XXX	2,000,000	2,000,000		1.G FE
911312-CE-4	UNITED PARCEL SERVICE INC UPS 5.500% 0	03/14/2025	BANK OF AMERICA	XXX	3,921,640	4,000,000	70,278	1.F FE
92343V-GW-8	VERIZON COMMUNICATIONS N Y N 5.500% 02	03/14/2025	BANK OF AMERICA	XXX	3,871,120	4,000,000	14,667	2.A FE
927804-GS-7	VIRGINIA ELEC & POWER CO N Y N 5.550%	02/21/2025	MABD	XXX	48,684	50,000	69	1.F FE
929160-BD-0	VULCAN MATERIALS COMPANY VMC 5.700% 12	03/14/2025	BANK OF AMERICA	XXX	3,896,240	4,000,000	74,100	2.B FE
94974B-GQ-7	WELLS FARGO & COMPANY WFC 4.900% 11/17	03/14/2025	BANK OF AMERICA	XXX	557,003	635,000	10,372	2.B FE
94974B-GT-1	WELLS FARGO & COMPANY WFC 4.400% 06/14	01/23/2025	WELLS FARGO	XXX	5,660,060	7,000,000	34,222	2.B FE
94974B-GU-8	WELLS FARGO & COMPANY WFC 4.750% 12/07	03/14/2025	Various	XXX	8,537,400	10,000,000	98,958	2.B FE
95000U-2M-4	WELLS FARGO & COMPANY WFC V5.013 04/04/5	03/14/2025	BANK OF AMERICA	XXX	4,976,588	5,508,000	125,019	2.A FE
95000U-2Z-5	WELLS FARGO & COMPANY WFC 4.611% 04/25	03/14/2025	BANK OF AMERICA	XXX	911,056	1,077,000	19,588	2.A FE
BGH95B-26-2	STOLTHAVEN HOUSTON INC STHVH 5.980% 07	06/18/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	7,600,000	7,600,000		2.B Z
BGH9ED-3A-8	DELOITTE LLP/UNITED KINGDOM DELOIT 5.7	10/30/2024	US BANCORP INVESTMENTS, INC.	XXX	14,000,000	14,000,000		1.G Z
BGH9ED-3B-6	DELOITTE LLP/UNITED KINGDOM DELOIT 5.9	10/30/2024	US BANCORP INVESTMENTS, INC.	XXX	48,000,000	48,000,000		1.G Z
BGH9H5-K6-2	CLIFFWATER CORPORATE LENDING F CCLFX 6.	12/10/2024	US BANCORP INVESTMENTS, INC.	XXX	3,000,000	3,000,000		1.C Z
BGH9KB-89-3	WAWA INC 6.010% 03/27/40	01/17/2025	BANK OF AMERICA	XXX	10,000,000	10,000,000		2.A
BGH9KB-8A-0	WAWA INC 6.160% 03/27/45	01/17/2025	BANK OF AMERICA	XXX	6,000,000	6,000,000		2.A
E90508-AA-5	TERMOCANDELARIA POWER 7.750% 09/17/31	02/26/2025	HONGKONG AND SHANGHAI BANKING	XXX	513,500	500,000	17,222	3.B FE
Y44709-AH-9	KAZMUNAYGAS NATIONAL CO 3.500% 04/14/3	01/08/2025	BANK OF AMERICA	XXX	1,149,400	1,400,000	11,706	2.B FE
0778FP-AN-9	BELL CANADA N Y N 5.550% 02/15/54	02/21/2025	BARC	XXX	94,462	100,000	139	2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
29250N-BZ-7	ENBRIDGE INC ENBCN 6.7 11/15/53 6.700%	01/23/2025	Various	XXX	13,755,305	12,750,000	162,708	2.A FE
03938L-BH-6	ARCELORMITTAL SA N Y N 6.350% 06/17/54	03/14/2025	Various	XXX	7,970,660	8,000,000	98,249	2.C FE
05571A-BA-2	BPCE SA BPCEGP 6.293% 01/14/36	01/07/2025	CITIGROUP GLOBAL MARKETS INC	XXX	13,000,000	13,000,000		2.A FE
06738E-CY-9	BARCLAYS PLC BACR 5.367% 02/25/31	02/19/2025	BARC	XXX	5,500,000	5,500,000		2.A FE
23879A-AA-5	DAVINCIRE HOLDINGS LTD DVREIN 5.950% 0	03/11/2025	Various	XXX	25,025,367	25,000,000	4,743	2.A FE
283837-AC-6	EL PUERTO DE LIVERPOOL 144A N Y Y 6.25	01/16/2025	JPMORGAN SECURITIES INC	XXX	850,000	850,000		2.B FE
29359U-AD-1	Enstar Group ESGR 7.500% 04/01/45	03/12/2025	WELLS FARGO	XXX	5,375,000	5,375,000		2.C FE
39541E-AC-7	GREENSAIF PIPELINES BIDC GASBCM 6.51 02/	02/19/2025	NOMURA INC	XXX	3,060,000	3,000,000	96,023	1.E FE
449276-AG-9	IBM INTERNAT CAPITAL N Y N 5.300% 02/0	03/14/2025	BANK OF AMERICA	XXX	3,732,160	4,000,000	24,733	1.G FE
47214B-AD-0	JBS USA HOLDING LUX SARL JBSSBZ 7.250%	03/14/2025	BANK OF AMERICA	XXX	5,601,150	5,000,000	122,847	2.C FE
585270-AE-1	MEIJI YASUDA LIFE INSURANCE CO MYLIFE	03/04/2025	MORGAN STANLEY	XXX	32,000,000	32,000,000		1.G FE
68666U-AA-3	ORLEN SA 144A N Y Y 6.000% 01/30/35	01/23/2025	CITIBANK N.A. LONDON	XXX	502,631	510,000		2.A FE
78518P-AA-3	SAAVI ENERGIA SARL 144A N Y Y 8.875% 0	02/04/2025	JPMORGAN SECURITIES INC	XXX	1,150,569	1,160,000		3.C FE
83272G-AB-7	SMURFIT KAPPA TREASURY 144A N Y Y 5.77	03/14/2025	BANK OF AMERICA	XXX	7,534,736	7,609,000	200,249	2.B FE
83368R-CF-7	SOCIETE GENERALE SA SOCGEN 6.100% 04/1	01/06/2025	SG AMERICAS SECURITIES, LLC	XXX	19,493,175	19,500,000		2.B FE
87088Q-AB-0	SWISS RE SUBORDINATED FINANCE SRENVX 6	03/25/2025	Various	XXX	9,799,540	9,800,000		2.A FE
900111-AC-9	TURKCELL ILETISIM HIZMET 144A N Y Y 7	02/26/2025	Various	XXX	626,944	620,000	2,117	3.C FE
91734J-AB-6	USIMINAS INTERNATIONAL 144A N Y Y 7.50	02/04/2025	Various	XXX	1,128,993	1,140,000	950	3.B FE
91911T-AS-2	VALE OVERSEAS LIMITED N Y N 6.400% 06/	03/10/2025	BANK OF AMERICA	XXX	2,988,750	3,000,000	38,933	2.C FE
92857W-BU-3	VODAFONE GROUP PLC VOD 4 1/4 09/17/50	03/14/2025	BANK OF AMERICA	XXX	6,454,268	8,312,000		2.B FE
92857W-CA-6	VODAFONE GROUP PLC N Y N 5.750% 06/28/	03/14/2025	BANK OF AMERICA	XXX	3,828,480	4,000,000	50,472	2.B FE
BGH9PS-SK-4	AP GRANGE HOLDINGS LLC APGRAL 6.500% 0	03/20/2025	PIK	XXX	2,542,024	2,542,024		2.A FE
0089999999 - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					824,952,449	854,848,437	5,379,032	XXX
Issuer Credit Obligations - Corporate Bonds (Affiliated)								
Issuer Credit Obligations - Mandatory Convertible Bonds (Unaffiliated)								
Issuer Credit Obligations - Mandatory Convertible Bonds (Affiliated)								
Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)								
30321L-2J-0	F&G GLOBAL FUNDING FG 5.875% 01/16/30	02/12/2025	DEUTSCHE BANK SECURITIES INC	XXX	12,051,720	12,000,000	52,875	1.G FE
36143L-2S-3	GA GLOBAL FUNDING TRUST GBLATL 5.900%	01/07/2025	JPMORGAN SECURITIES INC	XXX	2,987,250	3,000,000		1.F FE
0129999999 - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					15,038,970	15,000,000	52,875	XXX
Issuer Credit Obligations - Single Entity Backed Obligations (Affiliated)								
Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Fair Value								
Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Systematic Value								
Issuer Credit Obligations - Bonds issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)								
Issuer Credit Obligations - Bonds issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated)								
Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)								
BGH9L3-BZ-8	BLUE RIBBON LLC USA 12.306% 05/08/28	01/08/2025	Tax Free Exchange	XXX	24,620,778	25,041,250	68,482	5.B FE
0189999999 - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					24,620,778	25,041,250	68,482	XXX
Issuer Credit Obligations - Bank Loans - Issued (Affiliated)								
Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)								
000000-00-0	Steele SM FLF Borrower LLC Steele SM FLF	03/07/2025	ABF	XXX	8,712,009	8,808,904		2.B PL
000000-00-0	Steele SM FLF Borrower LLC Steele SM FLF	03/07/2025	ABF	XXX	77,728	77,728		2.B PL
000000-00-0	Centersquare Issuer LLC Centersquare Iss	03/20/2025	ABF	XXX	23,835,390	24,915,025		1.G FE
000000-00-0	ORDL Funding I LLC ORDL Funding I LLC	02/18/2025	ABF	XXX	13,069,064	13,082,514		1.C PL
00075*-AA-8	INTERMOUNTAIN INTERMOUNTAIN HOME T/L 1L	02/28/2025	Interest Capitalization	XXX	13,656	13,656		3.A PL
03349#-AC-4	ANDERSEN COMMERCIAL PLUMBING Andersen Co	02/27/2025	DIRECT	XXX	93,252	93,252		3.B PL
05642#-AC-3	BTC Offshore Holdings Fund III BTC Offsh	06/28/2024	ABF	XXX	929,150	929,150		1.C
05646#-AA-3	BREP IX NAV TL 03/2030 B9 NAV POOL A ???	03/27/2025	ABF	XXX	50,187,958	50,442,478		1.G
1250M#-AC-6	CB UNI Consumer Trust 06/26/30	08/16/2024	ABF	XXX	12,478,078	12,515,625		2.C PL
1250M#-AD-4	CB UNI Consumer Trust 06/26/29	08/16/2024	ABF	XXX	23,413,922	23,484,375		1.G PL
15032#-AA-4	Cedar Funding I LLC CEDAR DDTL A 9/2048	03/31/2025	ABF	XXX	2,422,039	2,422,039		1.F PL
15032#-AB-2	Cedar Funding I LLC CEDAR DDTL A 9/2048	03/31/2025	ABF	XXX	137,910	137,910		2.B PL
15032#-AC-0	Cedar Funding I LLC CEDAR DDTL A 9/2048	03/31/2025	ABF	XXX	154,418	154,418		3.B PL
15032#-AD-8	Cedar Funding I LLC CEDAR DDTL A 9/2048	03/31/2025	ABF	XXX	185,497	185,497		4.B PL
30312#-AB-2	FP Loans SPV I Trust FP Loans Tranche RA	03/31/2025	ABF	XXX	11,807,048	11,807,048		1.G PL
30312#-AC-0	FP Loans SPV I Trust FP Loans Tranche RB	03/31/2025	ABF	XXX	5,977,057	5,977,057		2.C PL
30312#-AD-8	FP Loans SPV I Trust FP Loans - Trance R	03/31/2025	ABF	XXX	2,143,942	2,143,942		3.B PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36261*-AA-6	GUIDED PRACTICE Guided Practice R/C 1L 1	01/02/2025	DIRECT	XXX	567,000	567,000		3.B PL
000000-00-0	LIFELONG PSI 12.191% 10/20/25	01/31/2025	Interest Capitalization	XXX	5,813	5,813		5.B GI
000000-00-0	LIFELONG PSI LIFELONG 1L DDTLB FUNDED CL	01/31/2025	Interest Capitalization	XXX	2,015	2,015		5.B GI
58439#-AC-9	MEDI-WEIGHTLOSS Medi-Weightloss R/C 1L 1	01/30/2025	DIRECT	XXX	158,743	158,743		2.A PL
63607@-AD-5	NATIONAL FIRE & SAFETY National Fire T/L	12/31/2024	Corp Action	XXX	5,860,594	5,860,594		3.C PL
78498@-AA-1	SPFI MML SPV LLC Touchdown REV A 1L 4/20	01/31/2025	ABF	XXX	48,864	48,864		1.C PL
78498@-AB-9	SPFI MML SPV LLC Touchdown REV B 1L 4/20	01/31/2025	ABF	XXX	11,743	11,743		1.F PL
78498@-AC-7	SPFI MML SPV LLC Touchdown REV C 1L 4/20	01/31/2025	ABF	XXX	2,283	2,283		2.B PL
78498@-AD-5	SPFI MML SPV LLC Touchdown REV D 1L 4/20	01/31/2025	ABF	XXX	1,696	1,696		3.A PL
83068@-AA-1	THE SKIN CENTER The Skin Center T/L 1L (	02/28/2025	Interest Capitalization	XXX	2,334	2,334		3.A PL
83068@-AB-9	THE SKIN CENTER The Skin Center DD T/L B	02/28/2025	Interest Capitalization	XXX	590	590		3.A PL
86278#-AA-8	Strategic Partners IX LP STRATEGIC TL 20	03/24/2025	ABF	XXX	49,900,000	50,000,000		1.E
86774A-AA-8	Sunrun Cassius Portfolio 2025 Sunrun Cas	03/28/2025	ABF	XXX	9,923,500	10,000,000		1.E PL
87221#-AC-0	TAUC MANAGEMENT Tauc Management R/C 1L 2	02/28/2025	Interest Capitalization	XXX	235	235		3.A PL
8781M#-AB-5	SLF VI-L HLDGS D SCSP SLIF VI Inter A-2	03/27/2025	ABF	XXX	1,062,571	1,062,571		1.G PL
8781M#-AC-3	SLF VI-L HLDGS D SCSP SLIF VI Inter B DD	03/27/2025	ABF	XXX	603,123	603,123		2.B PL
91534*-AA-2	UP GATEWAY HOLDINGS TRUST UP GATEWAY HOL	01/31/2025	ABF	XXX	40,513,120	40,636,533		1.F PL
91534*-AB-0	UP GATEWAY HOLDINGS TRUST UP GATEWAY HOL	01/31/2025	ABF	XXX	8,088,826	8,113,467		2.B PL
92215*-AG-3	VARDIMAN Vardiman T/L A 1L (Add-On) 3/2	02/28/2025	Interest Capitalization	XXX	107,352	107,352		3.C PL
BGH6B4-2N-0	LIFELONG PSI LIFELONG 1L DDTLA FUNDED CL	01/31/2025	Interest Capitalization	XXX	850	850		5.B GI
BGH6Y8-KK-2	PERMIAN PRODUCTION PERMIAN PRODUCTION 1L	02/28/2025	Interest Capitalization	XXX	1,618	1,618		5.B GI
BGH79J-YC-7	SOLERA SOLERA 1L REV CL USD FUNDED 7.8	02/27/2025	DIRECT	XXX	661,471	661,471		3.C FE
BGH7M8-DU-9	SECRETARIAT ADVISORS LLC SECRETARIAT ADV	01/01/2025	Interest Capitalization	XXX	5,398	5,398		4.B PL
BGH910-V7-6	EYECARE PARTNERS LLC EYECARE PARTNERS LL	01/21/2025	Interest Capitalization	XXX	32,059	32,059		5.C FE
BGH920-Q4-8	RL DATIX HOLDINGS USA INC DATIX 1L TL FA	02/27/2025	Various	XXX	53,436	53,436		4.C
BGH9JX-55-8	BLUE RIBBON LLC USA 11.788% 05/08/28	01/10/2025	Jefferies & Company Inc	XXX	8,124,996	8,987,738		4.B FE
BGH9LR-ZX-4	MICHAEL BAKER MICHAEL BAKER 1L TLB CL	01/31/2025	UBS SECURITIES LLC	XXX	5,842,970	5,835,675		
L8043#-AB-1	SLF VI-L HLDGS D SCSP SLIF VI A-2 DDTL 9	03/27/2025	ABF	XXX	943,181	943,181		1.G PL
L8043#-AC-9	SLF VI-L HLDGS D SCSP SLF VI B DDTL 9/20	03/27/2025	ABF	XXX	402,082	402,082		2.B PL
000000-00-0	FLF IV GMS Holdings Finance L. FLF IV GM	03/14/2025	ABF	XXX	642,533	642,533		1.F
000000-00-0	FLF IV GMS Holdings Finance L. FLF IV GM	02/27/2025	ABF	XXX	12,126,800	12,370,800		1.F FE
0209999999 - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					301,335,914	304,312,415		XXX
Issuer Credit Obligations - Bank Loans - Acquired (Affiliated)								
Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)								
Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)								
Issuer Credit Obligations - Certificates of Deposit (Unaffiliated)								
Issuer Credit Obligations - Certificates of Deposit (Affiliated)								
Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)								
92748#-AA-8	VINTAGE IX B AB LLC VINTAGE IX TLB 6.9	02/04/2025	ABF	XXX	3,077,844	3,077,844		1.G PL
92748#-AC-4	VINTAGE IX B AB LLC VINTAGE IX DDTLB 6	02/04/2025	ABF	XXX	924,980	924,980		1.G PL
92748@-AA-0	VINTAGE IX A AB LLC VINTAGE IX TLA 6.8	02/04/2025	ABF	XXX	310,310	310,310		1.F PL
92748@-AC-6	VINTAGE IX A AB LLC VINTAGE IX DDTLA 6	03/28/2025	ABF	XXX	95,622	95,622		1.F PL
92749*-AA-1	VINTAGE IX B2 AB LP VINTAGE IX TLB2 6	02/04/2025	ABF	XXX	221,166	221,166		1.G PL
92749*-AC-7	VINTAGE IX B2 AB LP VINTAGE IX DDTLB2	02/04/2025	ABF	XXX	73,102	73,102		1.G PL
0269999999 - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)					4,703,024	4,703,024		XXX
Issuer Credit Obligations - Other Issuer Credit Obligations (Affiliated)								
0489999999 - Subtotal - Issuer Credit Obligations (Unaffiliated)					1,214,732,135	1,248,305,126	5,582,522	XXX
0509999997 - Subtotals - Issuer Credit Obligations - Part 3					1,214,732,135	1,248,305,126	5,582,522	XXX
0509999999 - Subtotals - Issuer Credit Obligations					1,214,732,135	1,248,305,126	5,582,522	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)								
38378Y-JZ-3	Government National Mortgage A GNR 2013-	03/01/2025	Interest Capitalization	XXX	57,822	57,822		1.A
38378Y-KD-0	Government National Mortgage A GNR 2013-	03/01/2025	Interest Capitalization	XXX	34,529	34,529		1.A
38380A-P9-2	Government National Mortgage A GNR 2016-	03/01/2025	Interest Capitalization	XXX	9,603	9,603		1.A
38380A-TY-3	Government National Mortgage A GNR 2016-	03/01/2025	Interest Capitalization	XXX	30,387	30,387		1.A
38380U-VP-5	Government National Mortgage A GNR 2018-	03/01/2025	Interest Capitalization	XXX	5,537	5,537		1.A
38380U-WY-5	Government National Mortgage A GNR 2018-	03/01/2025	Interest Capitalization	XXX	42,551	42,551		1.A
38383L-6X-3	Government National Mortgage A GNR 2022-	03/01/2025	Interest Capitalization	XXX	31,156	31,156		1.A

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38383P-LR-0	Government National Mortgage A GNR 2022-	03/01/2025	Interest Capitalization	XXX	32,658	32,658		1.A
38383P-NE-7	Government National Mortgage A GNR 2022-	03/01/2025	Interest Capitalization	XXX	19,322	19,322		1.A
38383P-V3-2	Government National Mortgage A GNR 2022-	03/01/2025	Interest Capitalization	XXX	19,265	19,265		1.A
38383R-HE-0	Government National Mortgage A GNR 2022-	03/01/2025	Interest Capitalization	XXX	32,577	32,577		1.A
38383R-N2-9	Government National Mortgage A GNR 2022-	03/01/2025	Interest Capitalization	XXX	97,486	97,486		1.A
38383V-MM-7	Government National Mortgage A 3 EZ Y N	03/01/2025	Interest Capitalization	XXX	13,812	13,812		1.A
1019999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					426,705	426,705		XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)								
38373M-P7-9	Government National Mortgage A GNR 2007-	03/01/2025	Interest Capitalization	XXX	23,751	23,751		1.A
1029999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					23,751	23,751		XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)								
3136A7-PJ-5	Fannie Mae FNR 2012-88 WZ 3.500% 08/25	03/01/2025	Interest Capitalization	XXX	1,483	1,483		1.A
3136AA-4L-6	Fannie Mae FNR 2012-149 NZ 3.000% 01/2	03/01/2025	Interest Capitalization	XXX	18,827	18,827		1.A
3136AU-HZ-7	Fannie Mae FNR 2016-79 AZ 3.000% 11/25	03/01/2025	Interest Capitalization	XXX	36,492	36,492		1.A
3136AV-PM-5	Fannie Mae FNR 2017-10 LZ 3.000% 03/25	03/01/2025	Interest Capitalization	XXX	9,508	9,508		1.A
3136B2-7H-9	Fannie Mae FNR 2018-72 ZB 3.500% 10/25	03/01/2025	Interest Capitalization	XXX	76,425	76,425		1.A
3136B3-BY-5	Fannie Mae FNR 2018-75 ZU 3.500% 10/25	03/01/2025	Interest Capitalization	XXX	12,362	12,362		1.A
3136B3-PT-1	Fannie Mae FNR 2018-88 MZ 3.500% 12/25	03/01/2025	Interest Capitalization	XXX	54,272	54,272		1.A
3136B3-RS-1	Fannie Mae FNR 2018-89 VZ 4.000% 12/25	03/01/2025	Interest Capitalization	XXX	38,377	38,377		1.A
3136BG-4G-3	Fannie Mae FNR 2021-65 GZ 2.000% 10/25	03/01/2025	Interest Capitalization	XXX	20,668	20,668		1.A
3136BG-5Y-3	Fannie Mae FNR 2021-66 DZ 2.000% 10/25	03/01/2025	Interest Capitalization	XXX	16,033	16,033		1.A
3136BG-N3-1	Fannie Mae FNR 2021-56 ZK 2.500% 09/25	03/01/2025	Interest Capitalization	XXX	17,292	17,292		1.A
3136BH-J3-4	Fannie Mae FNR 2021-49 CZ 2.500% 11/25	03/01/2025	Interest Capitalization	XXX	11,219	11,219		1.A
3136BJ-F5-9	Fannie Mae FNR 2021-73 DZ 2.500% 11/25	03/01/2025	Interest Capitalization	XXX	13,557	13,557		1.A
3136BJ-JW-6	Fannie Mae FNR 2021-69 VZ 2.000% 10/25	03/01/2025	Interest Capitalization	XXX	8,017	8,017		1.A
3136BJ-WW-1	Fannie Mae FNR 2021-76 PZ 2.500% 11/25	03/01/2025	Interest Capitalization	XXX	51,806	51,806		1.A
3136BK-JB-9	Fannie Mae FNR 2021-85 ZL 2.500% 12/25	03/01/2025	Interest Capitalization	XXX	12,586	12,586		1.A
3136BK-WK-4	Fannie Mae FNR 2021-95 JZ 2.500% 01/25	03/01/2025	Interest Capitalization	XXX	60,753	60,753		1.A
3136BK-X6-4	Fannie Mae FNR 2021-94 GZ 2.500% 01/25	03/01/2025	Interest Capitalization	XXX	21,398	21,398		1.A
3136BK-YR-7	Fannie Mae FNR 2021-86 ZT 2.500% 01/25	03/01/2025	Interest Capitalization	XXX	13,501	13,501		1.A
3136BK-YZ-9	Fannie Mae FNR 2021-86 MZ 2.500% 01/25	03/01/2025	Interest Capitalization	XXX	87,754	87,754		1.A
3136BL-3U-2	Fannie Mae FNR 2022-10 CZ 3.500% 02/25	03/01/2025	Interest Capitalization	XXX	31,318	31,318		1.A
3136BL-RU-6	Fannie Mae FNR 2022-7 ZE 2.500% 02/25/	03/01/2025	Interest Capitalization	XXX	33,681	33,681		1.A
3136BL-TN-0	Fannie Mae FNR 2022-7 GZ 2.500% 02/25/	03/01/2025	Interest Capitalization	XXX	13,473	13,473		1.A
3136BM-AH-1	Fannie Mae FNR 2022-9 Z 3.000% 03/25/5	03/01/2025	Interest Capitalization	XXX	43,253	43,253		1.A
3136BM-HC-5	Fannie Mae FNR 2022-21 BZ 3.500% 04/25	03/01/2025	Interest Capitalization	XXX	84,957	84,957		1.A
3136BM-KQ-0	Fannie Mae FNR 2022-15 JZ 3.500% 04/25	03/01/2025	Interest Capitalization	XXX	113,234	113,234		1.A
3136BM-PV-4	Fannie Mae FNR 2022-17 ZJ 3.500% 04/25	03/01/2025	Interest Capitalization	XXX	39,223	39,223		1.A
3136BM-QE-1	Fannie Mae FNR 2022-17 ZN 3.500% 04/25	03/01/2025	Interest Capitalization	XXX	27,562	27,562		1.A
3136BM-R8-3	Fannie Mae 4.000% 06/25/52	03/01/2025	Interest Capitalization	XXX	55,619	55,619		1.A
3136BM-W9-5	Fannie Mae 4.500% 06/25/52	03/01/2025	Interest Capitalization	XXX	44,385	44,385		1.A
3136BN-GM-2	Fannie Mae FNR 2022-46 CZ 4.500% 07/25	03/01/2025	Interest Capitalization	XXX	37,903	37,903		1.A
3136BN-HB-5	Fannie Mae FNR 2022-44 EZ 5.000% 07/25	03/01/2025	Interest Capitalization	XXX	42,659	42,659		1.A
3136BN-MA-1	Fannie Mae FNR 2022-37 CZ 4.500% 07/25	03/01/2025	Interest Capitalization	XXX	63,171	63,171		1.A
3136BN-N5-1	Fannie Mae FNR 2022-47 ZA 4.500% 08/25	03/01/2025	Interest Capitalization	XXX	62,935	62,935		1.A
3136BN-NX-0	Fannie Mae FNR 2022-37 ZK 4.500% 07/25	03/01/2025	Interest Capitalization	XXX	63,171	63,171		1.A
3136BN-QR-0	Fannie Mae FNR 2022-42 AZ 4.000% 07/25	03/01/2025	Interest Capitalization	XXX	22,173	22,173		1.A
3136BN-W7-7	Fannie Mae FNR 2022-60 GZ 4.500% 09/25	03/01/2025	Interest Capitalization	XXX	25,080	25,080		1.A
3136BP-CM-1	Fannie Mae FNR 2022-77 BZ 5.500% 11/25	03/01/2025	Interest Capitalization	XXX	186,684	186,684		1.A
3136BP-D4-0	Fannie Mae FNR 2023-5 CZ 5.000% 03/25/	03/01/2025	Interest Capitalization	XXX	55,018	55,018		1.A
3136BP-DC-2	Fannie Mae FNR 2022-64 KZ 4.500% 10/25	03/01/2025	Interest Capitalization	XXX	62,466	62,466		1.A
3136BP-GE-5	Fannie Mae FNR 2022-77 AZ 5.000% 11/25	03/01/2025	Interest Capitalization	XXX	83,911	83,911		1.A
3136BP-GW-5	Fannie Mae FNR 2022-78 AZ 5.500% 11/25	03/01/2025	Interest Capitalization	XXX	62,228	62,228		1.A
3136BP-KF-7	Fannie Mae FNR 2022-80 LZ 5.500% 11/25	03/01/2025	Interest Capitalization	XXX	46,671	46,671		1.A
3136BP-L8-2	Fannie Mae FNR 2023-12 LZ 5.000% 04/25	03/01/2025	Interest Capitalization	XXX	46,092	46,092		1.A
3136BP-MM-0	Fannie Mae FNR 2022-83 JZ 6.000% 12/25	03/01/2025	Interest Capitalization	XXX	81,153	81,153		1.A
3136BP-MQ-1	Fannie Mae FNR 2022-83 DZ 6.000% 12/25	03/01/2025	Interest Capitalization	XXX	136,616	136,616		1.A
3136BP-NC-1	Fannie Mae FNR 2022-88 BZ 5.500% 12/25	03/01/2025	Interest Capitalization	XXX	108,402	108,402		1.A
3136BP-QA-2	Fannie Mae FNR 2022-82 GZ 6.000% 12/25	03/01/2025	Interest Capitalization	XXX	85,385	85,385		1.A
3136BP-ZE-4	Fannie Mae FNR 2023-8 ZA 5.000% 02/25/	03/01/2025	Interest Capitalization	XXX	68,773	68,773		1.A

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3136BQ-EH-8	Fannie Mae FNR 2023-37 BZ 5.500% 08/25	03/01/2025	Interest Capitalization	XXX	59,719	59,719		1.A
3136BR-GB-7	FEDERAL NATIONAL MORTGAGE ASSO ZFN2409G1	03/25/2025	Interest Capitalization	XXX	35,133	35,133		1.A
3136BT-RY-1	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	03/01/2025	Interest Capitalization	XXX	87,531	87,531		1.A
3137AJ-AY-0	FEDERAL HOME LOAN MORTGAGE COR FHR 3955	03/01/2025	Interest Capitalization	XXX	8,012	8,012		1.A
3137AS-RB-2	FHR 4088 Z FHR 4088 Z 3.500% 08/15/42	03/01/2025	Interest Capitalization	XXX	42,253	42,253		1.A
3137B1-3E-0	Freddie Mac FHR 4182 ZK 3.500% 03/15/4	03/01/2025	Interest Capitalization	XXX	23,618	23,618		1.A
3137B2-G3-8	Freddie Mac FHR 4206 LZ 3.500% 05/15/4	03/01/2025	Interest Capitalization	XXX	44,236	44,236		1.A
3137B3-D9-6	FHR 4224 UZ FHR 4224 UZ 3.000% 07/15/4	03/15/2025	Interest Capitalization	XXX	7,514	7,514		1.A
3137BF-BH-3	Freddie Mac FHR 4413 VZ 3.000% 11/15/4	03/01/2025	Interest Capitalization	XXX	34,072	34,072		1.A
3137BM-XN-1	FEDERAL HOME LOAN MORTGAGE COR FHR 4551	03/01/2025	Interest Capitalization	XXX	12,037	12,037		1.A
3137BT-RY-9	Freddie Mac FHR 4636 ZN 3.000% 12/15/4	03/01/2025	Interest Capitalization	XXX	9,555	9,555		1.A
3137FD-7H-9	Freddie Mac FHR 4748 YZ 3.500% 12/15/4	03/01/2025	Interest Capitalization	XXX	56,039	56,039		1.A
3137FQ-AT-0	Freddie Mac FHR 4932 AZ 3.000% 12/25/4	03/01/2025	Interest Capitalization	XXX	17,512	17,512		1.A
3137H1-5M-4	Freddie Mac FHR 5123 GZ 2.500% 07/25/5	03/01/2025	Interest Capitalization	XXX	27,340	27,340		1.A
3137H2-5X-8	FHLMC Multifamily Structured P FHR 5144	03/01/2025	Interest Capitalization	XXX	37,473	37,473		1.A
3137H2-7G-3	FHLMC Multifamily Structured P FHR 5140	03/01/2025	Interest Capitalization	XXX	72,270	72,270		1.A
3137H2-GR-9	FHLMC Multifamily Structured P FHR 5146	03/01/2025	Interest Capitalization	XXX	4,015	4,015		1.A
3137H2-Z6-4	FHLMC Multifamily Structured P FHR 5150	03/01/2025	Interest Capitalization	XXX	5,590	5,590		1.A
3137H3-2U-5	FHLMC Multifamily Structured P FHR 5150	03/01/2025	Interest Capitalization	XXX	34,739	34,739		1.A
3137H3-W3-2	FHLMC Multifamily Structured P FHR 5160	03/01/2025	Interest Capitalization	XXX	52,274	52,274		1.A
3137H4-VA-5	Freddie Mac FHR 5180 CZ 2.500% 11/25/5	03/01/2025	Interest Capitalization	XXX	6,750	6,750		1.A
3137H4-Z6-0	Freddie Mac FHR 5183 BZ 2.500% 01/25/5	03/01/2025	Interest Capitalization	XXX	11,088	11,088		1.A
3137H5-DN-4	Freddie Mac FHR 5180 KZ 2.500% 01/25/5	03/01/2025	Interest Capitalization	XXX	13,501	13,501		1.A
3137H5-FE-2	Freddie Mac FHR 5190 BZ 2.500% 01/25/5	03/01/2025	Interest Capitalization	XXX	53,890	53,890		1.A
3137H5-HU-4	Freddie Mac FHR 5190 Z 2.500% 01/25/52	03/01/2025	Interest Capitalization	XXX	13,473	13,473		1.A
3137H5-HW-0	Freddie Mac FHR 5190 ZL 3.000% 02/25/5	03/01/2025	Interest Capitalization	XXX	8,205	8,205		1.A
3137H5-JG-3	Freddie Mac FHR 5188 GZ 3.000% 01/25/5	03/01/2025	Interest Capitalization	XXX	72,113	72,113		1.A
3137H5-MR-5	Freddie Mac FHR 5191 BZ 2.500% 11/25/5	03/01/2025	Interest Capitalization	XXX	6,736	6,736		1.A
3137H5-RY-5	Freddie Mac FHR 5194 EZ 2.500% 02/25/5	03/01/2025	Interest Capitalization	XXX	13,473	13,473		1.A
3137H5-UE-5	Freddie Mac FHR 5189 CZ 2.500% 02/25/5	03/01/2025	Interest Capitalization	XXX	20,209	20,209		1.A
3137H5-VT-1	Freddie Mac FHR 5189 ZT 2.500% 01/25/5	03/01/2025	Interest Capitalization	XXX	33,681	33,681		1.A
3137H5-ZN-0	Freddie Mac FHR 5202 BZ 3.000% 03/25/5	03/01/2025	Interest Capitalization	XXX	16,370	16,370		1.A
3137H6-CX-1	Freddie Mac FHR 5200 ZA 2.500% 03/25/5	03/01/2025	Interest Capitalization	XXX	13,445	13,445		1.A
3137H6-PV-1	Freddie Mac FHR 5206 Z 3.000% 03/25/52	03/01/2025	Interest Capitalization	XXX	29,510	29,510		1.A
3137H6-S3-0	Freddie Mac FHR 5214 CZ 4.000% 04/25/5	03/01/2025	Interest Capitalization	XXX	84,118	84,118		1.A
3137H6-ZE-8	Freddie Mac FHR 5213 Z 3.500% 04/25/52	03/01/2025	Interest Capitalization	XXX	37,458	37,458		1.A
3137H7-5E-9	Freddie Mac FHR 5226 AZ 4.000% 05/25/5	03/01/2025	Interest Capitalization	XXX	141,952	141,952		1.A
3137H7-F2-4	Freddie Mac FHR 5221 ZE 3.500% 05/25/5	03/01/2025	Interest Capitalization	XXX	19,265	19,265		1.A
3137H7-N2-5	Freddie Mac FHR 5233 DZ 4.500% 10/25/4	03/01/2025	Interest Capitalization	XXX	99,995	99,995		1.A
3137H7-SH-7	Freddie Mac 4.000% 06/25/52	03/01/2025	Interest Capitalization	XXX	61,180	61,180		1.A
3137H7-WB-5	Freddie Mac 4.000% 06/25/52	03/01/2025	Interest Capitalization	XXX	22,247	22,247		1.A
3137H7-WG-4	Freddie Mac FHR 5230 AZ 3.500% 09/25/4	03/01/2025	Interest Capitalization	XXX	24,848	24,848		1.A
3137H7-ZJ-5	Freddie Mac FHR 5237 CZ 4.500% 06/25/5	03/01/2025	Interest Capitalization	XXX	25,268	25,268		1.A
3137H8-AD-3	Freddie Mac FHR 5236 BZ 5.000% 07/25/5	03/01/2025	Interest Capitalization	XXX	74,587	74,587		1.A
3137H8-KX-8	Freddie Mac FHR 5249 EZ 4.500% 08/25/5	03/01/2025	Interest Capitalization	XXX	37,761	37,761		1.A
3137H9-B4-0	Freddie Mac FHR 5267 GZ 5.000% 09/25/5	03/01/2025	Interest Capitalization	XXX	70,217	70,217		1.A
3137H9-BE-8	Freddie Mac FHR 5267 JZ 5.000% 10/25/5	03/01/2025	Interest Capitalization	XXX	126,391	126,391		1.A
3137H9-CR-8	Freddie Mac FHR 5272 CZ 5.500% 11/25/5	03/01/2025	Interest Capitalization	XXX	155,570	155,570		1.A
3137H9-DY-2	Freddie Mac FHR 5270 DZ 6.000% 11/25/5	03/01/2025	Interest Capitalization	XXX	34,325	34,325		1.A
3137H9-GB-9	Freddie Mac FHR 5275 AZ 5.500% 11/25/5	03/01/2025	Interest Capitalization	XXX	77,785	77,785		1.A
3137H9-GM-5	Freddie Mac FHR 5275 KZ 5.500% 11/25/5	03/01/2025	Interest Capitalization	XXX	93,342	93,342		1.A
3137H9-KU-2	Freddie Mac FHR 5282 MZ 5.500% 12/25/5	03/01/2025	Interest Capitalization	XXX	108,402	108,402		1.A
3137H9-RC-5	Freddie Mac FHR 5295 ZA 5.000% 03/25/5	03/01/2025	Interest Capitalization	XXX	41,264	41,264		1.A
3137H9-RD-3	Freddie Mac FHR 5295 ZJ 5.500% 03/25/5	03/01/2025	Interest Capitalization	XXX	72,557	72,557		1.A
3137H9-RZ-4	Freddie Mac FHR 5297 DZ 6.000% 03/25/5	03/01/2025	Interest Capitalization	XXX	44,284	44,284		1.A
3137HA-DG-8	Freddie Mac FHR 5329 JZ 6.000% 08/25/5	03/01/2025	Interest Capitalization	XXX	158,394	158,394		1.A
3137HA-K6-2	Freddie Mac FHR 5338 CZ 6.000% 09/25/5	03/01/2025	Interest Capitalization	XXX	48,982	48,982		1.A
3137HA-LL-8	Freddie Mac FHR 5333 LZ 6.000% 09/25/5	03/01/2025	Interest Capitalization	XXX	65,310	65,310		1.A
3137HA-RC-2	Freddie Mac FHR 5348 HZ 6.000% 10/25/5	03/01/2025	Interest Capitalization	XXX	73,108	73,108		1.A
3137HB-D3-5	Freddie Mac FHR 5369 AZ 6.000% 05/25/5	03/01/2025	Interest Capitalization	XXX	59,757	59,757		1.A
3137HB-XZ-2	Freddie Mac 5386 HZ N N 5.500% 03/25/5	03/01/2025	Interest Capitalization	XXX	43,378	43,378		1.A

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3137HH-NC-1	FEDERAL NATIONAL MORTGAGE ASSO STRU BNP-	03/01/2025	Interest Capitalization	XXX	83,259	83,259		1.A
3137HJ-6R-3	FEDERAL HOME LOAN MORTGAGE COR 5.500%	01/07/2025	BNP PARIBAS SECURITIES SERVICE	XXX	1,847,500	2,000,000	9,167	1.A
3137HJ-6R-3	FEDERAL HOME LOAN MORTGAGE COR 5.500%	03/01/2025	Interest Capitalization	XXX	18,375	18,375		1.A
3137HJ-6U-6	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	01/08/2025	BNP PARIBAS SECURITIES SERVICE	XXX	3,097,965	3,350,000	15,354	1.A
3137HJ-6U-6	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	03/01/2025	Interest Capitalization	XXX	30,779	30,779		1.A
35563P-GE-3	Freddie Mac - SCRT SCRT 2018-3 HZ 3.00	03/01/2025	Interest Capitalization	XXX	98,474	98,474		1.A
35563P-GK-9	Freddie Mac - SCRT SCRT 2018-3 MZ 3.50	03/01/2025	Interest Capitalization	XXX	332,366	332,366		1.A
35563P-HJ-1	Freddie Mac - SCRT SCRT 2018-4 MZ 3.50	03/01/2025	Interest Capitalization	XXX	188,271	188,271		1.A
35563P-JJ-9	Freddie Mac - SCRT SCRT 2019-1 MZ 3.50	03/01/2025	Interest Capitalization	XXX	53,800	53,800		1.A
35563P-LF-4	Freddie Mac - SCRT SCRT 2019-3 HZ 3.00	03/01/2025	Interest Capitalization	XXX	8,844	8,844		1.A
35563P-MP-1	Freddie Mac - SCRT SCRT 2019-4 MZ 3.00	03/01/2025	Interest Capitalization	XXX	175,116	175,116		1.A
1039999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)					11,229,396	11,633,931	24,521	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)								
3140LF-CG-7	FNMA 2.550% 01/01/40	03/03/2025	Tax Free Exchange	XXX	998,980	998,980	142	1.A
1049999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)					998,980	998,980	142	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)								
20775H-5N-9	CONNECTICUT ST HSG FIN AUTH CTSHSG 5.9	01/23/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	4,125,000	4,125,000		1.A FE
491309-MH-0	KENTUCKY HSG CORP KYSHSG 6.158% 07/01/	01/08/2025	BANK OF AMERICA	XXX	2,175,000	2,175,000		1.A FE
491309-MJ-6	KENTUCKY HSG CORP KYSHSG 6.208% 07/01/	01/08/2025	BANK OF AMERICA	XXX	1,365,000	1,365,000		1.A FE
57419U-PV-4	MARYLAND DEPARTMENT OF HOUSING MCDHSG	02/11/2025	JPMORGAN SECURITIES INC	XXX	5,775,000	5,775,000		1.B FE
730917-AA-9	Point Securitization Trust 202 PNT 2025-	03/21/2025	CANTOR FITZGERALD & CO	XXX	4,702,442	4,755,135		1.G
730917-AB-7	Point Securitization Trust 202 PNT 2025-	03/21/2025	CANTOR FITZGERALD & CO	XXX	1,199,757	1,211,164		2.C
81743E-AU-5	Sequoia Mortgage Trust 6.000% 01/25/55	01/10/2025	WELLS FARGO	XXX	6,140,970	6,203,000	16,541	1.A FE
1059999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					25,483,169	25,609,299	16,541	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Affiliated)								
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)								
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Affiliated)								
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)								
00112H-AC-1	ACREC LLC FL3 AS Y Y 5.956% 08/18/42	01/10/2025	JPMORGAN SECURITIES INC	XXX	2,992,500	3,000,000		1.A FE
00121X-AE-1	AGL CLO LTD AGL..25-39 AGL..25-39A-B 4.2	02/28/2025	JPMORGAN SECURITIES INC	XXX	5,000,000	5,000,000		1.C PLGI
00121X-AG-6	AGL CLO LTD AGL..25-39 AGL ..25-39A-C 4	02/28/2025	JPMORGAN SECURITIES INC	XXX	8,000,000	8,000,000		1.F PLGI
05556F-AC-7	BCRED BSL CLO LTD BCRED..25-1 BCRED..25-1A	02/28/2025	CITIGROUP GLOBAL MARKETS INC	XXX	3,000,000	3,000,000		1.C FE
05556F-AE-3	BCRED BSL CLO LTD BCRED..25-1 BCRED..25-1A	02/28/2025	CITIGROUP GLOBAL MARKETS INC	XXX	5,000,000	5,000,000		1.F FE
072921-AC-3	BDS..25-FL14 BDS..25-FL14-AS 5.896% 10/2	02/21/2025	GOLDMAN SACHS & CO	XXX	2,493,750	2,500,000		1.A FE
40172P-AQ-5	GUGGENHEIM CLO GUGG..22-2 GUGG..22-2A-BR	02/19/2025	BARC	XXX	3,750,000	3,750,000		1.C FE
40172P-AS-1	GUGGENHEIM CLO GUGG..22-2 GUGG..22-2A-C1R	02/19/2025	BARC	XXX	3,000,000	3,000,000		1.F FE
69120E-AJ-8	OWL ROCK CLO LTD OR..23-10 OR..23-10A-BR	03/14/2025	DEUTSCHE BANK SECURITIES INC	XXX	15,000,000	15,000,000		1.C PLGI
00500J-AG-8	Acres PLC ACRES 2021-FL2 C 7.085% 01/1	02/20/2025	@CRO	XXX	349,795	350,000	619	1.G FE
897764-AA-4	TPG REAL ESTATE FINANCE ISSUER TRTX..25-F	03/12/2025	GOLDMAN SACHS & CO	XXX	7,980,000	8,000,000		1.A FE
897764-AC-0	TPG REAL ESTATE FINANCE ISSUER TRTX..25-F	03/12/2025	GOLDMAN SACHS & CO	XXX	6,234,375	6,250,000		1.A FE
897764-AE-6	TPG REAL ESTATE FINANCE ISSUER TRTX..25-F	03/12/2025	GOLDMAN SACHS & CO	XXX	4,239,375	4,250,000		1.D FE
1099999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)					67,039,795	67,100,000	619	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Affiliated)								
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)								
000000-00-0	Thrivent Financial Holdings In Thrivent	03/31/2025	ABF	XXX	30,000,000	30,000,000		1.G
04941*-AA-2	Atlas Securitized Products Atlas Securit	03/31/2025	ABF	XXX	1,056,781	1,056,781		1.D PL
04941*-AB-0	Atlas Securitized Products Atlas Securit	03/31/2025	ABF	XXX	517,148	517,148		1.D PL
04941*-AC-8	Atlas Securitized Products Atlas Securit	03/31/2025	ABF	XXX	1,056,781	1,056,781		1.G PL
05368*-AA-3	AVEN HOME 2025-SL2 LLC AVEN 2025 SL2 TLA	02/19/2025	ABF	XXX	3,348,671	3,348,671		1.F PL
05368*-AB-1	AVEN HOME 2025-SL2 LLC AVEN 2025 SL2 TLB	02/19/2025	ABF	XXX	342,688	342,688		2.C PL
05368*-AC-9	AVEN HOME 2025-SL2 LLC AVEN 2025 SL2 TLC	02/19/2025	ABF	XXX	367,346	367,346		3.C PL
1119999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					36,689,415	36,689,415		XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Affiliated)								
Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)								
37941@-AA-0	BLACKROCK GLOBAL INFRASTRUCTUR BLACKROCK	03/12/2025	DIRECT	XXX	5,829,919	5,829,919		2.B PL
37942@-AA-9	BLACKROCK GLOBAL INFRASTRUCTUR BLACKROCK	03/12/2025	DIRECT	XXX	16,438,334	16,438,334		2.B PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
72305*-AA-9	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III	03/26/2025	DIRECT	XXX	5,049,900	5,049,900		1.G FE
72305*-AB-7	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III	03/26/2025	DIRECT	XXX	2,295,410	2,295,410		2.C FE
C5170@-AA-6	LIGHTNING 2022-1 A FUNDED LIGHTNING 2022	02/18/2025	DIRECT	XXX	1,996,830	1,996,830		1.G PL
C8854@-AA-3	THUNDERBIRD 2022-1 A FUNDED THUNDERBIRD	02/18/2025	DIRECT	XXX	1,958,922	1,958,922		1.G PL
1319999999 - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					33,569,315	33,569,315		XXX
Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Affiliated)								
Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)								
Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Affiliated)								
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Lease-Backed Securities – Practical Expedient (Unaffiliated)								
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Lease-Backed Securities – Practical Expedient (Affiliated)								
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)								
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Affiliated)								
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Lease-Backed Securities – Full Analysis (Unaffiliated)								
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Lease-Backed Securities – Full Analysis (Affiliated)								
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Unaffiliated)								
40172G-AA-0	GUGGENHEIM PARTNERS OPPORTUNIS GP-OPP FD	12/31/2024	DIRECT	XXX	57,722,000	57,722,000		1.G
40172G-AB-8	GUGGENHEIM PARTNERS OPPORTUNIS GP-OPP FD	12/31/2024	DIRECT	XXX	32,087,000	32,087,000		2.C
40172G-AC-6	GUGGENHEIM PARTNERS OPPORTUNIS GP-OPP FD	12/31/2024	DIRECT	XXX	20,542,000	20,542,000		3.B
59155M-AA-8	METIS ISSUER 2025-1 LLC METISI 6.892%	03/13/2025	DIRECT	XXX	17,650,000	17,650,000		1.F FE
871044-AL-7	SWITCH DATA CENTER SWTCH 25-1A SWTCH 25-	03/07/2025	MORGAN STANLEY	XXX	4,790,091	5,000,000		1.G FE
BGH9LW-A2-8	PH IV ONSHORE ISSUER TRUST PHIVONSHORE	01/30/2025	DIRECT	XXX	3,242,000	3,242,000		1.G Z
BGH9MA-DH-9	PETERSHILL IV LLC PSIV 6.430% 02/19/45	01/30/2025	DIRECT	XXX	6,494,000	6,494,000		1.F Z
BGH9MA-EY-1	PETERSHILL IV LLC PSIV 6.430% 02/19/45	01/30/2025	DIRECT	XXX	3,418,000	3,418,000		1.F Z
BGH9MA-F6-1	PETERSHILL IV LLC PSIV 6.430% 02/19/45	01/30/2025	DIRECT	XXX	6,846,000	6,846,000		1.F Z
1739999999 - Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Unaffiliated)					152,791,091	153,001,000		XXX
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Affiliated)								
1889999999 - Subtotal - Asset-Backed Securities (Unaffiliated)					328,251,617	329,052,396	41,823	XXX
1909999997 - Subtotals - Asset-Backed Securities - Part 3					328,251,617	329,052,396	41,823	XXX
1909999999 - Subtotals - Asset-Backed Securities					328,251,617	329,052,396	41,823	XXX
2009999999 - Subtotals - Issuer Credit Obligations and Asset-Backed Securities					1,542,983,752	1,577,357,522	5,624,345	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred								
Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred								
Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred								
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
40168W-48-3	GUGGENHEIM LIMITED DURATION FU GUGGENHEI	02/03/2025	PIK	1,946.570	19,810	XXX		XXX
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					19,810	XXX		XXX
Common Stocks - Mutual Funds - Designations Assigned by the SVO								
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								
Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO								
Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO								
Common Stocks - Closed-End Funds - Designations Assigned by the SVO								
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO								
Common Stocks - Exchange Traded Funds								
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded								
Common Stocks - Parent, Subsidiaries and Affiliates - Other								
64858B-AA-2	NEW ROOTS NEW ROOTS N TR	03/26/2025	ABF	190,000,000.000	190,000,000	XXX		XXX
861734-AA-9	Stone Roots STONE ROOTS N TR	01/30/2025	ABF	12,500,000.000	12,500,000	XXX		XXX
5929999999 - Common Stocks - Parent, Subsidiaries and Affiliates - Other					202,500,000	XXX		XXX
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 3					202,519,810	XXX		XXX
5989999999 - Common Stocks - Subtotals - Common Stocks					202,519,810	XXX		XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks					202,519,810	XXX		XXX
6009999999 Totals					1,745,503,562	XXX	5,624,345	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)																				
91282C-LW-9	US TREASURY N/B N N N 4.250% 11/15/34	03/05/2025	Various	XXX	274,061,344	279,100,000	271,777,203	271,782,232		68,808		68,808		271,851,039		2,210,304	2,210,304	2,889,131	11/15/2034	1.A
0019999999 - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					274,061,344	279,100,000	271,777,203	271,782,232		68,808		68,808		271,851,039		2,210,304	2,210,304	2,889,131	XXX	XXX
Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)																				
Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities																				
02124T-AA-1	QATAR AIRWAYS QATAR AIRWAYS 2.950% 05/	02/14/2025	Paydown	XXX	3,648,357	3,648,357	3,625,664	3,633,314		15,043		15,043		3,648,357				26,907	05/14/2031	1.D PL
36321P-AE-0	GALAXY PIPELINE ASSETS HOLDCO ADGLXY 2.9	03/31/2025	Redemption 100.0000	XXX	522,225	522,225	522,225	522,225						522,225				7,677	09/30/2040	1.C FE
0039999999 - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					4,170,582	4,170,582	4,147,889	4,155,539		15,043		15,043		4,170,582				34,584	XXX	XXX
Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)																				
03667P-EP-3	ANTELOPE VALLEY CALIF CMNTY CO CA ANVHGR	02/15/2025	Call 67.1748	XXX	1,360,290	2,025,000	1,071,407	1,377,953		6,782		6,782		1,384,735				(24,445)	08/01/2034	1.C FE
20772G-G2-8	CONNECTICUT CT CTS O 03/15/2025 0.000%	03/17/2025	Maturity	XXX	23,000,000	23,000,000	8,114,630	22,707,434		292,566		292,566		23,000,000					03/15/2025	1.D FE
235218-L5-1	DELTA AIR LINES INC TX DAL O 02/15/2025	02/18/2025	Maturity	XXX	3,000,000	3,000,000	1,068,750	2,977,160		22,840		22,840		3,000,000					02/15/2025	1.D FE
403755-C5-8	GWINNETT CNTY GA SCH DIST GA QSTGEN 02/0	02/01/2025	Maturity	XXX	5,200,000	5,200,000	2,773,784	5,179,038		20,962		20,962		5,200,000				30,680	02/01/2025	1.A FE
418542-JQ-0	HASTINGS MINN INDPT SCH DIST N MN HASSCD	02/01/2025	Maturity	XXX	4,750,000	4,750,000	4,750,000	4,750,000						4,750,000				47,500	02/01/2025	1.B FE
767781-CD-7	RITENOUR MO SCH DIST MO RITSCD 1.25 03/0	03/01/2025	Maturity	XXX	435,000	435,000	435,000	435,000						435,000				2,719	03/01/2025	1.B FE
76886P-FR-9	RIVERSIDE COMMUNITY COLLEGE DI CA RIVHGR	02/01/2025	Call 70.3220	XXX	1,933,855	2,750,000	1,233,210	1,926,409		7,550		7,550		1,933,959				(104)	08/01/2032	1.C FE
76886P-FW-8	RIVERSIDE COMMUNITY COLLEGE DI CA RIVHGR	02/02/2025	Call 54.0040	XXX	6,267,164	11,605,000	3,907,868	6,242,522		26,544		26,544		6,269,066				(1,902)	08/01/2037	1.C FE
787642-W8-6	ST CHARLES CNTY MO FRANCIS HOW MO STSSCD	03/01/2025	Maturity	XXX	1,385,000	1,385,000	1,385,000	1,385,000						1,385,000				8,656	03/01/2025	1.B FE
85231L-AE-5	ST LOUIS CNTY MO MO STLSCD 1.25 02/15/20	02/15/2025	Redemption 100.0000	XXX	1,105,000	1,105,000	1,105,000	1,105,000						1,105,000				6,906	02/15/2025	1.B FE
0049999999 - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					48,436,309	55,255,000	25,844,649	48,085,516		377,244		377,244		48,462,760				70,010	XXX	XXX
Issuer Credit Obligations - Municipal Bonds - Special Revenues																				
02765U-DV-3	AMERICAN MUNICIPAL POWER-OHIO OH AMEPWR	02/15/2025	Redemption 100.0000	XXX	15,000	15,000	23,533	22,092		(7,092)		(7,092)		15,000				562	02/15/2050	1.F FE
02765U-EP-5	AMERICAN MUNICIPAL POWER-OHIO OH AMEPWR	02/15/2025	Redemption 100.0000	XXX	930,000	930,000	930,000	930,000						930,000				34,103	02/15/2028	1.F FE
050589-RJ-1	AUBURN UNIVERSITY AL AUBHGR 2.53 06/01/2	02/24/2025	Corp Action	XXX	802,020	1,000,000	1,000,000	1,000,000						1,000,000		(197,980)	(197,980)	7,031	06/01/2040	1.D FE
13057M-AA-4	FEDERAL NATIONAL MORTGAGE ASSO CA CASMFH	01/31/2025	Redemption 100.0000	XXX	1,020	1,020	1,020	1,020						1,020				2	01/01/2040	1.A FE
13057M-AA-4	FEDERAL NATIONAL MORTGAGE ASSO CA CASMFH	03/03/2025	Tax Free Exchange	XXX	998,980	998,980	998,980	998,980						998,980				6,510	01/01/2040	1.A FE
196479-6Y-0	COLORADO HOUSING AND FINANCE A CO COSHSG	03/01/2025	Paydown	XXX	18,124	18,124	18,124	18,124						18,124				92	08/01/2037	1.B FE
40480*-AA-3	HS WILDCAT LLC HS WILDCAT LLC 3.830% 1	01/25/2025	Paydown	XXX	3,478	3,478	3,478	3,478						3,478				33	12/31/2050	2.A PL
54627R-AL-4	LA UTILITIES RESTOR CORP 2022A LA UTILIT	02/01/2025	Paydown	XXX	1,760,446	1,760,446	1,760,446	1,760,446						1,760,446				31,820	02/01/2029	1.A FE
57586N-3F-6	MASSACHUSETTS ST HSG FIN AGY MA MASHSG 3	01/01/2025	Paydown	XXX	4,621	4,621	4,621	4,621						4,621				15	01/01/2039	1.B FE
65000B-NM-6	NEW YORK ST DORM AUTH REVENUES 65000BNM6	03/14/2025	Jefferies & Company Inc	XXX	932,229	900,000	975,753	931,973		(3,763)		(3,763)		928,210		4,019	4,019	20,750	10/01/2026	1.D FE
65000B-NN-4	NEW YORK ST DORM AUTH REVENUES 65000BNN4	03/14/2025	Jefferies & Company Inc	XXX	476,136	450,000	494,195	473,800		(1,754)		(1,754)		472,046		4,090	4,090	10,375	10/01/2027	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
65000B-NP-9	NEW YORK ST DORM AUTH REVENUES 65000BNP9	03/14/2025	Jefferies & Company Inc	XXX	485,177	450,000	497,988	479,688		(1,577)		(1,577)		478,112		7,065	7,065	10,375	10/01/2028	1.D FE
65000B-NQ-7	NEW YORK ST DORM AUTH REVENUES 65000BNQ7	03/14/2025	Jefferies & Company Inc	XXX	1,782,170	1,625,000	1,804,936	1,746,882		(5,010)		(5,010)		1,741,872		40,298	40,298	37,465	10/01/2029	1.D FE
65000B-NR-5	NEW YORK ST DORM AUTH REVENUES 65000BNR5	03/14/2025	Jefferies & Company Inc	XXX	1,389,488	1,250,000	1,394,388	1,354,231		(3,469)		(3,469)		1,350,762		38,725	38,725	28,819	10/01/2030	1.D FE
65000B-NS-3	NEW YORK ST DORM AUTH REVENUES 65000BNS3	03/14/2025	Huntington Securities Inc	XXX	2,264,533	2,050,000	2,269,596	2,208,716		(5,266)		(5,266)		2,203,450		61,083	61,083	47,264	10/01/2031	1.D FE
65000B-NT-1	NEW YORK ST DORM AUTH REVENUES 65000BNT1	03/14/2025	Huntington Securities Inc	XXX	1,099,040	1,000,000	1,100,320	1,072,579		(2,402)		(2,402)		1,070,177		28,863	28,863	23,056	10/01/2032	1.D FE
64971M-4P-4	NEW YORK CITY TRANSITIONAL FIN NY NYCGEN	03/27/2025	Call 100.0000	XXX	2,160,000	2,160,000	2,700,151	2,486,313		(6,775)		(6,775)		2,479,538		(319,538)	(319,538)	77,993	08/01/2037	1.A FE
649902-2E-2	DORMITORY AUTHORITY OF STATE O NY DORM-T	03/17/2025	Redemption 100.0000	XXX	442,707	442,707	515,359	483,160		(40,453)		(40,453)		442,707				11,707	03/15/2033	1.B FE
650035-TD-0	NEW YORK ST URBAN DEV CORP NY NYSDEV 5.7	03/15/2025	Call 100.0000	XXX	175,000	175,000	217,331	191,994		(720)		(720)		191,274		(16,274)	(16,274)	5,049	03/15/2039	1.B FE
79765P-DW-0	SFOMFH 2.55 07/01/2039 SFOMFH 2.55 07/01	03/01/2025	Paydown	XXX	32,235	32,235	24,591	25,138		7,097		7,097		32,235				145	07/01/2039	1.B FE
822155-AA-5	FEDERAL NATIONAL MORTGAGE ASSO TN SHBDEV	03/01/2025	Paydown	XXX	3,877	3,877	3,877	3,877						3,877				15	06/01/2038	1.A FE
899339-AA-3	TLLMFH 4.12 07/01/2042 TLLMFH 4.12 07/01	03/01/2025	Paydown	XXX	13,774	13,774	13,774	13,774						13,774				86	07/01/2042	1.A FE
0059999999 - Issuer Credit Obligations - Municipal Bonds - Special Revenues					15,790,055	15,284,262	16,752,461	16,210,886		(71,184)		(71,184)		16,139,703		(349,649)	(349,649)	353,267	XXX	XXX
Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)																				
00083Y-AA-3	ACC GROUP HOUSING LLC ACCGHL 6.35 07/15/	01/15/2025	Redemption 100.0000	XXX	69,576	69,576	70,740	70,579		(1,004)		(1,004)		69,576				2,209	07/15/2054	1.C FE
048677-AH-1	ATLANTIC MARINE CORP COM ATLMAR 5.383 02	02/15/2025	Redemption 100.0000	XXX	184,127	184,127	184,127	184,127						184,127				4,956	02/15/2048	3.A FE
05178T-AA-9	AURORA MILITARY HOUSING III LL AURMIL 5	01/15/2025	Redemption 100.0000	XXX	98,242	98,242	97,290	97,071		1,171		1,171		98,242				2,859	07/15/2034	1.F FE
14066A-AA-7	Capmark Military Housing Trust CPMRK 200	01/10/2025	Paydown	XXX	105,284	105,284	117,255	115,664		(10,380)		(10,380)		105,284				3,236	07/10/2051	1.G
140689-AA-8	Capmark Military Housing Trust CPMRK 200	03/10/2025	Paydown	XXX	6,116	6,116	6,122	6,122		(6)		(6)		6,116				61	09/10/2052	1.D
140694-AA-8	Capmark Military Housing Trust CPMRK 200	03/10/2025	Paydown	XXX	14,966	14,966	14,701	14,744		222		222		14,966				151	10/10/2052	1.F YE
14069B-AA-2	Capmark Military Housing Trust CPMRK 200	03/10/2025	Paydown	XXX	75,981	75,981	75,461	75,624		358		358		75,981				729	02/10/2052	2.C YE
14069E-AA-6	Capmark Military Housing Trust CPMRK 200	03/10/2025	Paydown	XXX	39,115	39,115	40,651	40,427		(1,311)		(1,311)		39,115				397	07/10/2052	1.E FE
14070A-AA-1	Capmark Military Housing Trust CPMRK 200	03/10/2025	Paydown	XXX	15,569	15,569	15,476	15,495		74		74		15,569				158	10/10/2052	1.G YE
14070E-AA-3	Capmark Military Housing Trust CPMRK 200	03/10/2025	Paydown	XXX	128,608	128,608	160,260	155,547		(26,939)		(26,939)		128,608				1,481	07/10/2055	1.E FE
14070E-AC-9	Capmark Military Housing Trust CPMRK 200	03/10/2025	Paydown	XXX	5,471	5,471	5,417	5,425		46		46		5,471				73	07/10/2055	1.E FE
14070R-AA-4	Capmark Military Housing Trust CPMRK 200	03/10/2025	Paydown	XXX	14,992	14,992	14,983	14,985		8		8		14,992				179	12/10/2053	1.G FE
155431-AA-7	CENTRAL STORAGE TRUST CNTSTO 4.823 02/01	02/01/2025	Redemption 100.0000	XXX	422,464	422,464	437,653	431,941		(9,477)		(9,477)		422,464				5,094	02/01/2038	1.C FE
346845-AB-6	FORT MOORE FAMILY LLC BENFAM 5.56 01/15/	01/15/2025	Redemption 100.0000	XXX	36,519	36,519	36,519	36,519						36,519				1,015	01/15/2036	1.E FE
346845-AG-5	FORT MOORE FAMILY LLC BENFAM 6.09 01/15/	01/15/2025	Redemption 100.0000	XXX	82,066	82,066	83,481	83,176		(1,110)		(1,110)		82,066				2,499	01/15/2051	2.C FE
346845-AK-6	FORT MOORE FAMILY LLC BENFAM 6.09 01/15/	01/15/2025	Redemption 100.0000	XXX	77,377	77,377	85,468	84,392		(7,015)		(7,015)		77,377				2,356	01/15/2051	1.E FE
347508-AA-1	FORT KNOX MILITARY HOUS FTKNOX 5.815 02/	03/15/2025	Redemption 100.0000	XXX	20,911	20,911	20,268	20,443		468		468		20,911				203	02/15/2052	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
347508-AC-7	FORT KNOX MILITARY HOUS FTKNOX 5.915 02/	03/15/2025	Redemption 100.0000	XXX	3,775	3,775	3,634	3,640		135		135		3,775				37	02/15/2052	1.F FE
35563C-AY-4	Freddie Mac Military Housing B FMMHR 201	03/01/2025	Paydown	XXX	10,748	10,748	10,748	10,748						10,748				121	11/25/2052	5.B GI
36186E-AA-7	GMAC Commercial Mortgage Asset GMACN 200	03/10/2025	Paydown	XXX	160,164	160,164	183,874	177,072		(16,908)		(16,908)		160,164				1,669	10/10/2041	1.F
36186W-AA-7	GMAC COMMERCIAL MORTGAGE ASSET GMACN 200	03/10/2025	Paydown	XXX	26,341	26,341	26,283	26,300		41		41		26,341				231	10/10/2050	1.E
36186Y-AA-3	GMAC Commercial Mortgage Asset GMACN 200	03/10/2025	Paydown	XXX	84,591	84,591	87,536	85,791		(1,200)		(1,200)		84,591				776	02/10/2035	2.B
36186Y-AF-2	GMAC Commercial Mortgage Asset GMACN 200	03/10/2025	Paydown	XXX	175,514	175,514	191,830	189,149		(13,635)		(13,635)		175,514				1,789	08/10/2052	2.B
36188A-AA-3	GMAC Commercial Mortgage Asset GMACN 200	03/10/2025	Paydown	XXX	70,709	70,709	70,675	70,684		25		25		70,709				857	04/10/2047	1.C FE
38011W-AA-4	GMAC Commercial Mortgage Asset GMACN 200	03/10/2025	Paydown	XXX	129,968	129,968	157,061	148,636		(18,668)		(18,668)		129,968				1,486	05/10/2037	1.G
38012D-AB-3	GMAC Commercial Mortgage Asset GMACN 200	03/10/2025	Paydown	XXX	112,089	112,089	119,909	118,421		(6,332)		(6,332)		112,089				1,021	05/10/2050	2.C FE
38012D-AD-9	GMAC Commercial Mortgage Asset GMACN 200	03/10/2025	Paydown	XXX	66,986	66,986	66,769	66,827		158		158		66,986				800	05/10/2050	1.G FE
38012L-AA-7	GMAC Commercial Mortgage Asset GMACN 200	03/10/2025	Paydown	XXX	20,642	20,642	19,010	19,448		1,193		1,193		20,642				185	05/10/2051	1.E
44329H-AH-7	HP COMMUNITIES LLC HPCOM 5.63 09/15/34	03/15/2025	Redemption 100.0000	XXX	34,160	34,160	38,559	35,793		(1,632)		(1,632)		34,160				962	09/15/2034	1.C FE
44329H-AL-8	HP COMMUNITIES LLC HPCOM 7.5 09/15/53	03/15/2025	Redemption 100.0000	XXX	27,857	27,857	27,857	27,857						27,857				1,045	09/15/2053	1.C FE
44329H-AW-4	HP COMMUNITIES LLC HPCOM 6.82 09/15/53 1	03/15/2025	Redemption 100.0000	XXX	6,848	6,848	6,823	6,826		21		21		6,848				234	09/15/2053	1.E FE
47232X-AA-6	Jefferies Military Housing Tru JMHT 2010	03/10/2025	Paydown	XXX	23,278	23,278	22,781	22,874		404		404		23,278				262	06/10/2055	1.G FE
59524E-AB-8	MID-ATLANTIC MILITARY CO MIDATL 5.24 08/	02/01/2025	Redemption 100.0000	XXX	51,602	51,602	58,864	57,910		(6,308)		(6,308)		51,602				1,352	08/01/2050	1.E FE
59524E-AC-6	MID-ATLANTIC MILITARY CO MIDATL 5.3 08/0	02/03/2025	Redemption 100.0000	XXX	661,970	661,970	632,636	638,225		23,745		23,745		661,970				17,542	08/01/2050	2.B FE
598329-AB-6	MIDWEST FAMILY HOUSING LLC MWFAM 5.521 0	01/01/2025	Redemption 100.0000	XXX	47,131	47,131	43,313	44,475		2,655		2,655		47,131				1,301	01/01/2051	1.D FE
598329-AC-4	MIDWEST FAMILY HOUSING LLC MWFAM 5.531 0	01/01/2025	Redemption 100.0000	XXX	89,439	89,439	86,449	86,935		2,504		2,504		89,439				2,473	01/01/2051	1.E FE
598329-AD-2	MIDWEST FAMILY HOUSING LLC MWFAM 5.581 0	01/01/2025	Redemption 100.0000	XXX	36,934	36,934	33,715	33,886		3,048		3,048		36,934				1,031	01/01/2051	1.E FE
67085K-AA-0	OFFUTT AFB AMERICA FIRST OFFUTT 5.46 09/	03/01/2025	Redemption 100.0000	XXX	79,263	79,263	75,916	76,390		2,873		2,873		79,263				2,164	09/01/2050	1.G FE
69403W-AE-7	PACIFIC BEACON LLC PACBEA 5.578 07/15/51	01/15/2025	Redemption 100.0000	XXX	28,659	28,659	28,659	28,659						28,659				799	07/15/2051	2.C FE
69403W-AG-2	PACIFIC BEACON LLC PACBEA 5.628 07/15/51	01/15/2025	Redemption 100.0000	XXX	13,298	13,298	11,995	12,225		1,073		1,073		13,298				374	07/15/2051	2.C FE
75774F-AA-0	REDSTONE ARSENAL MILITAR REDSTN 5.59 09/	03/01/2025	Call 100.0000	XXX	5,000	5,000	4,682	4,771		2		2		4,774		227	227	140	09/01/2036	1.G YE
886528-AA-6	TIERRA VISTA COMMUNITIES LLC TIERRA 6.02	03/15/2025	Redemption 100.0000	XXX	34,471	34,471	34,471	34,471						34,471				1,039	09/15/2054	2.C FE
90983V-AA-1	UNITED COMMUNITIES LLC MCGAFB 5.611 09/1	03/15/2025	Redemption 100.0000	XXX	148,303	148,303	153,459	152,594		(4,292)		(4,292)		148,303				4,161	09/15/2051	2.C FE
917435-AA-7	UTAH HSG CORP MILITARY HSG UT UTSHSG 5.3	01/01/2025	Redemption 100.0000	XXX	39,189	39,189	37,033	37,684		1,505		1,505		39,189				1,057	07/01/2050	1.D FE
95829T-AA-3	WESTERN GROUP HOUSING LP WSTGRP 6.75 03/	03/15/2025	Redemption 100.0000	XXX	62,893	62,893	62,893	62,893						62,893				2,123	03/15/2057	1.C FE
0069999999 - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					3,649,206	3,649,206	3,763,306	3,733,465		(84,488)		(84,488)		3,648,980		227	227	74,687	XXX	XXX
Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Affiliated)																				

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
Issuer Credit Obligations - Corporate Bonds (Unaffiliated)																				
002100-AA-3	ASF Crabapple ASF Crabapple 7.509% 09/	03/31/2025	Redemption 100.0000	XXX	455,994	455,994	454,854	455,007		987		987		455,994				6,697	09/22/2029	1.G PL
00243@-AA-3	ASF Rembrandt LP ASF Rembrandt LP 7.56	03/31/2025	Redemption 100.0000	XXX	50,868	50,868	50,868	50,868						50,868				951	12/28/2026	1.G PL
013822-AE-1	ALCOA CORP AA 5.5 12/15/27 144A 5.500%	03/19/2025	Corp Action	XXX	18,044,460	18,000,000	18,000,000	18,000,000						18,000,000		44,460	44,460	258,500	12/15/2027	3.A FE
025816-CW-7	AMERICAN EXPRESS CO AXP 4.05 05/03/29	03/14/2025	BANK OF AMERICA	XXX	4,906,650	5,000,000	4,990,650	4,993,898		273		273		4,994,171		(87,521)	(87,521)	75,375	05/03/2029	1.F FE
03027X-BG-4	AMERICAN TOWER CORPORATION AMT 1 7/8 10/	03/14/2025	BANK OF AMERICA	XXX	1,696,020	2,000,000	1,584,140	1,686,997		9,875		9,875		1,696,872		(852)	(852)	15,833	10/15/2030	2.B FE
03027X-BM-1	AMERICAN TOWER CORPORATION AMT 2.7 04/15	03/14/2025	BANK OF AMERICA	XXX	2,080,884	2,373,000	1,987,221	2,075,877		8,510		8,510		2,084,387		(3,503)	(3,503)	27,052	04/15/2031	2.B FE
03740L-AF-9	AON PLC AON 5 09/12/32 5.000% 09/12/32	03/14/2025	BANK OF AMERICA	XXX	4,975,300	5,000,000	4,996,100	4,996,836		71		71		4,996,907		(21,607)	(21,607)	128,472	09/12/2032	2.A FE
04941*-AD-6	Atlas Securitized Products Atlas Securit	01/06/2025	Redemption 100.0000	XXX	39,781	39,781	39,781	39,781						39,781				35	05/25/2063	1.G PL
06000B-AC-6	BANGKOK BANK PCL HK SERIES 144A 5.650%	02/26/2025	Various	XXX	1,145,166	1,120,000	1,114,434	1,114,639		50		50		1,114,689		30,477	30,477	38,238	07/05/2034	2.A FE
11221Q-AB-8	Bronco Funding Bronco Funding 2024-1 LLC	03/20/2025	Redemption 100.0000	XXX	719,918	719,918	719,918	711,644						719,918				8,071	05/20/2044	1.A PL
11221Q-AC-6	Bronco Funding Bronco Funding 2024-1 LLC	03/20/2025	Redemption 100.0000	XXX	68,519	68,519	68,519	67,742						68,519				801	05/20/2044	1.D PL
11221Q-AD-4	Bronco Funding Bronco Funding 2024-1 LLC	03/20/2025	Redemption 100.0000	XXX	46,495	46,495	46,495	45,967						46,495				564	05/20/2044	1.G PL
11221Q-AE-2	Bronco Funding Bronco Funding 2024-1 LLC	03/20/2025	Redemption 100.0000	XXX	46,494	46,494	46,494	45,967						46,494				607	05/20/2044	2.C PL
11221Q-AF-9	Bronco Funding Bronco Funding 2024-1 LLC	03/20/2025	Redemption 100.0000	XXX	36,705	36,705	36,705	36,288						36,705				615	05/20/2044	3.C PL
14448C-AQ-7	CARRIER GLOBAL CORP CARR 2.722 02/15/30	03/14/2025	BANK OF AMERICA	XXX	906,010	1,000,000	861,790	899,624		3,655		3,655		903,279		2,731	2,731	16,030	02/15/2030	2.B FE
189054-AZ-2	CLOROX COMPANY CLOROX COMPANY 4.600% 0	03/14/2025	BANK OF AMERICA	XXX	3,914,520	4,000,000	3,979,200	3,983,770		394		394		3,984,164		(69,644)	(69,644)	69,511	05/01/2032	2.A FE
21036P-BK-3	CONSTELLATION BRANDS INC CONSTELLATION B	03/14/2025	BANK OF AMERICA	XXX	3,977,000	4,000,000	3,997,680	3,998,845		99		99		3,998,944		(21,944)	(21,944)	61,867	05/09/2027	2.C FE
21987B-BL-1	CODELCO INC 6.300% 01/13/35	01/23/2025	GOLDMAN SACHS INT'L	XXX	444,004	440,000	439,837							439,838		4,166	4,166	851	01/13/2035	.
22822V-AF-8	Crown Castle Inc CCI 4 3/4 05/15/47 4	03/20/2025	JPMORGAN SECURITIES INC	XXX	2,831,571	3,290,000	2,923,001	2,940,394		1,773		1,773		2,942,167		(110,595)	(110,595)	54,696	05/15/2047	2.B FE
22822V-AR-2	Crown Castle Inc CCI 3.3 07/01/30 3.30	03/20/2025	JPMORGAN SECURITIES INC	XXX	2,749,590	3,000,000	2,672,730	2,757,384		8,638		8,638		2,766,022		(16,432)	(16,432)	71,500	07/01/2030	2.B FE
22822V-BE-0	Crown Castle Inc CCI 5.8 03/01/34 5.80	03/20/2025	JPMORGAN SECURITIES INC	XXX	10,188,100	10,000,000	9,983,500	9,983,892		272		272		9,984,165		203,935	203,935	322,222	03/01/2034	2.B FE
25389J-AU-0	DIGITAL REALTY TRUST LP DLR 3.6 07/01/29	03/14/2025	BANK OF AMERICA	XXX	25,757,529	27,046,000	24,809,006	25,413,731		69,060		69,060		25,482,791		274,738	274,738	692,378	07/01/2029	2.B FE
260543-CK-7	DOW CHEMICAL CO/THE DOW 4 1/4 10/01/34	02/25/2025	WELLS FARGO	XXX	4,133,925	4,500,000	3,968,100	4,043,362		5,397		5,397		4,048,759		85,166	85,166	77,031	10/01/2034	2.B FE
26931@-AA-5	EXTELL - HARD ROCK NYC EXTELL - HARD ROC	03/01/2025	Paydown	XXX	897,044	897,044	897,044	897,044						897,044				17,941	03/01/2050	1.F PL
278642-AY-9	EBAY INC EBAY 2.6 05/10/31 2.600% 05/1	03/14/2025	BANK OF AMERICA	XXX	871,870	1,000,000	826,100	865,459		3,811		3,811		869,270		2,600	2,600	9,172	05/10/2031	2.A FE
29273V-AQ-3	ENERGY TRANSFER LP ET 5 3/4 02/15/33 5	02/18/2025	GOLDMAN SACHS & CO	XXX	4,052,520	4,000,000	3,946,270	3,954,329		583		583		3,954,912		97,608	97,608	117,556	02/15/2033	2.B FE
29444U-BH-8	EQUINIX INC EQIX 2.15 07/15/30 2.150%	03/14/2025	BANK OF AMERICA	XXX	870,410	1,000,000	810,930	859,213		4,699		4,699		863,912		6,498	6,498	14,453	07/15/2030	2.B FE
29444U-BL-9	EQUINIX INC EQIX 1.55 03/15/28 1.550%	03/14/2025	BANK OF AMERICA	XXX	9,123,100	10,000,000	8,369,000	8,950,728		63,559		63,559		9,014,288		108,812	108,812	78,361	03/15/2028	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
29444U-BS-4	EQUINIX INC EQIX 2.5 05/15/31 2.500% 0	03/14/2025	BANK OF AMERICA	XXX	1,730,440	2,000,000	1,650,580	1,730,061		7,657		7,657		1,737,718		(7,278)	(7,278)	16,944	05/15/2031	2.B FE
29444U-BU-9	EQUINIX INC EQIX 3.9 04/15/32 3.900% 0	03/14/2025	BANK OF AMERICA	XXX	3,243,135	3,500,000	3,197,110	3,257,923		5,827		5,827		3,263,750		(20,615)	(20,615)	57,633	04/15/2032	2.B FE
302445-AE-1	TELEDYNE FLIR LLC TDY 2 1/2 08/01/30 2	03/14/2025	BANK OF AMERICA	XXX	1,193,373	1,350,000	1,117,125	1,178,748		5,641		5,641		1,184,389		8,984	8,984	21,188	08/01/2030	2.B FE
302635-AF-4	FS KKR CAPITAL CORP FSK 8.625 05/15/25	03/16/2025	Call 100.0000	XXX	63,000,000	63,000,000	63,000,000	63,000,000						63,000,000				1,826,344	05/15/2025	2.C FE
30306V-A#-6	FLNG LIQUEFACTION 3 LLC FLNG LIQUEFACTIO	01/01/2025	Paydown	XXX														(22,280)	06/30/2039	2.C FE
30310@-AA-8	DRB Capital LLC DRB Capital LLC 5.900%	03/17/2025	Redemption 100.0000	XXX	41,997	41,997	42,398	37,228		(491)		(491)		41,997				468	12/31/2073	1.B PL
31428X-AT-3	FEDEX CORP FDX 3 7/8 08/01/42 3.875% 0	01/22/2025	Taxable Exchange	XXX	9,101,152	11,900,000	9,362,444	9,519,578		12,175		12,175		9,531,753		(430,601)	(430,601)	292,335	08/01/2042	2.B FE
31428X-AW-6	FEDEX CORP FDX 5.1 01/15/44 5.100% 01/	01/22/2025	Tax Free Exchange	XXX	9,024,670	10,000,000	8,983,000	9,020,363		4,306		4,306		9,024,670				313,083	01/15/2044	2.B FE
31428X-BG-0	FEDEX CORP FDX 4.55 04/01/46 4.550% 04	01/22/2025	Tax Free Exchange	XXX	4,688,516	4,000,000	4,769,360	4,692,042		(3,526)		(3,526)		4,688,516				73,306	04/01/2046	2.B FE
31428X-BN-5	FEDEX CORP FDX 4.4 01/15/47 4.400% 01/	02/26/2025	Tax Free Exchange	XXX	3,797,428	5,080,000	3,739,388	3,793,373		4,055		4,055		3,797,428				137,216	01/15/2047	2.B FE
31428X-BQ-8	FEDEX CORP FDX 4.05 02/15/48 4.050% 02	01/22/2025	Tax Free Exchange	XXX	2,465,249	3,088,000	2,437,031	2,463,220		2,029		2,029		2,465,249				66,353	02/15/2048	2.B FE
31428X-BS-4	FEDEX CORP FDX 4.95 10/17/48 4.950% 10	01/22/2025	Tax Free Exchange	XXX	5,283,124	5,728,000	5,263,502	5,281,726		1,398		1,398		5,283,124				101,600	10/17/2048	2.B FE
31428X-BZ-8	FEDEX CORP FDX 4.25 05/15/30 4.250% 05	01/22/2025	Tax Free Exchange	XXX	998,654	1,000,000	997,580	998,619		35		35		998,654				14,424	05/15/2030	2.B FE
31428X-CA-2	FEDEX CORP FDX 5.25 05/15/50 5.250% 05	02/26/2025	Tax Free Exchange	XXX	50,062,272	50,750,000	50,019,342	50,060,329		1,943		1,943		50,062,272				747,505	05/15/2050	2.B FE
31428X-CE-4	FEDEX CORP FDX 3.25 05/15/41 3.250% 05	01/22/2025	Tax Free Exchange	XXX	21,272,598	23,000,000	21,089,605	21,261,974		10,624		10,624		21,272,598				209,715	05/15/2041	2.B FE
314890-AC-8	FERGUSON PLC FERGLN 4.25 04/20/27 144A	03/14/2025	BANK OF AMERICA	XXX	3,972,320	4,000,000	3,988,080	3,994,196		508		508		3,994,704		(22,384)	(22,384)	69,417	04/20/2027	2.A FE
315786-AC-7	FIDELITY NATIONAL FINANCIAL IN FNF 5.5 0	02/01/2025	Call 100.0000	XXX	1,000,000	1,000,000	995,000	999,719		70		70		999,789		211	211	13,750	05/01/2025	2.B FE
33972P-AA-7	FLNG LIQUEFACTION 2 LLC FLIQII 4.125 03/	03/31/2025	Redemption 100.0000	XXX	982,406	982,406	982,069	982,151		255		255		982,406				20,262	03/31/2038	2.B FE
34964C-AF-3	FORTUNE BRANDS INNOVATIO FBHS 4 03/25/32	03/14/2025	BANK OF AMERICA	XXX	5,556,480	6,000,000	5,652,320	5,717,359		6,501		6,501		5,723,860		(167,380)	(167,380)	114,667	03/25/2032	2.B FE
350930-AA-1	FOUNDRY JV HOLDCO LLC N Y Y 5.875% 01/	02/04/2025	JPMORGAN SECURITIES INC.	XXX	5,118,740	5,150,000	5,086,295	5,094,510		435		435		5,094,945		23,795	23,795	159,686	01/25/2034	2.B FE
361448-BL-6	GATX CORP GMT 5.45 09/15/33 5.450% 09/	02/04/2025	MORGAN STANLEY	XXX	14,987,850	15,000,000	14,972,850	14,975,322		209		209		14,975,531		12,319	12,319	317,917	09/15/2033	2.B FE
37269#-AB-0	PROJECT H2OYA PROJECT H2OYA CLASS B 3	01/15/2025	Paydown	XXX	79,271	79,271	79,271	79,271						79,271				1,387	07/15/2046	1.G PL
37959E-AB-8	GLOBE LIFE INC GLOBE LIFE INC 4.800% 0	03/14/2025	BANK OF AMERICA	XXX	967,950	1,000,000	996,720	997,399		62		62		997,461		(29,511)	(29,511)	12,267	06/15/2032	2.A FE
38174#-AA-4	GOMEX ENERGY OFFSHORE LTD GOMEX ENERGY 0	03/03/2025	Redemption 100.0000	XXX	128,473	128,473	27,341	26,628	713			713		27,341		101,132	101,132	1,427	06/30/2025	6.
38348U-AA-2	Focus Brands Funding LLC 6.422% 10/30/	02/04/2025	Redemption 100.0000	XXX	6,940	6,940	6,835	6,835		105		105		6,940				126	10/30/2054	2.B FE
428291-AM-0	HEXCEL CORPORATION HXL 4.7 08/15/25 4	03/14/2025	Call 100.0560	XXX	7,003,920	7,000,000	7,009,530	7,000,166		(297)		(297)		6,999,869		131	131	205,083	08/15/2025	3.A FE
448579-AH-5	HYATT HOTELS CORP H 5.375 04/23/25 5.3	03/25/2025	Call 100.0000	XXX	9,713,000	9,713,000	9,792,891	9,718,594		(4,195)		(4,195)		9,714,398		(1,398)	(1,398)	220,431	04/23/2025	2.C FE
458140-BR-0	INTEL CORP N Y N 3.900% 03/25/30	02/04/2025	JPMORGAN SECURITIES INC.	XXX	3,979,410	4,240,000	3,993,656	4,000,611		3,814		3,814		4,004,425		(25,015)	(25,015)	59,713	03/25/2030	2.A FE
45866F-AU-8	INTERCONTINENTALEXCHANGE INTERCONTINENTA	03/14/2025	BANK OF AMERICA	XXX	988,280	1,000,000	997,350	998,555		107		107		998,662		(10,382)	(10,382)	20,222	09/15/2027	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
45866F-AV-6	INTERCONTINENTALEXCHANGE INTERCONTINENTA	03/14/2025	BANK OF AMERICA	XXX	1,972,460	2,000,000	1,997,880	1,998,555		63		63		1,998,618		(26,158)	(26,158)	22,233	06/15/2029	1.G FE
465685-AR-6	ITC HOLDINGS CORP ITC 4.95 09/22/27 4	03/14/2025	BANK OF AMERICA	XXX	9,793,388	9,750,000	9,740,153	9,743,782		450		450		9,744,232		49,155	49,155	234,609	09/22/2027	2.B FE
466313-AM-5	JABIL INC JBL 4.25 05/15/27 4.250% 05/	03/14/2025	BANK OF AMERICA	XXX	9,900,100	10,000,000	9,958,200	9,979,243		1,765		1,765		9,981,007		(80,907)	(80,907)	144,028	05/15/2027	2.C FE
488401-AB-6	KEMPER CORP KMPR 4.35 02/15/25 4.350%	02/11/2025	Call 100.0000	XXX	10,000,000	10,000,000	9,993,700	9,999,904		87		87		9,999,991		9	9	212,667	02/15/2025	2.C FE
49177J-AB-8	KENVUE INC 144A N N Y 5.500% 03/22/25	03/22/2025	Maturity	XXX	9,800,000	9,800,000	9,946,118	9,818,489		(18,489)		(18,489)		9,800,000				269,500	03/22/2025	1.F FE
50201D-AA-1	LIBERTY LATIN AMERICA LTD LILAPR 6.75 10	01/21/2025	Various	XXX	505,106	551,000	574,418	551,000						551,000		(45,894)	(45,894)	9,599	10/15/2027	4.A FE
55336V-AJ-9	MPLX LP MPLX 4.875 06/01/25 4.875% 06/	03/03/2025	BARC	XXX	1,399,160	1,400,000	1,435,350	1,400,689		(689)		(689)		1,400,000		(840)	(840)	17,631	06/01/2025	2.B FE
574599-BS-4	MASCO CORPORATION MAS 1 1/2 02/15/28 1	03/14/2025	BANK OF AMERICA	XXX	9,134,600	10,000,000	8,332,400	8,949,762		65,790		65,790		9,015,552		119,048	119,048	88,333	02/15/2028	2.B FE
599191-AA-1	MILEAGE PLUS HLDINGS LLC UAL 6.5 06/20/2	03/20/2025	Redemption 100.0000	XXX	1,550,000	1,550,000	1,530,625	1,543,391		6,609		6,609		1,550,000				25,188	06/20/2027	2.C FE
60644#-AA-0	Mist Funding I LLC Mist Funding I LLC C	03/20/2025	Redemption 100.0000	XXX	283,421	283,421	283,421	283,421						283,421				1,904	12/31/2055	1.F PL
63111X-AG-6	NASDAQ INC N N N 5.650% 06/28/25	01/01/2025	Call 0.0000	XXX		(2,368)	(2,366)	(2,367)		(1)		(1)		(2,368)				2,368	06/28/2025	2.B FE
63111X-AJ-0	NASDAQ INC NDAQ 5.550% 02/15/34	02/27/2025	Corp Action	XXX	670,020	647,000	659,675	659,580		(139)		(139)		659,441		10,579	10,579	19,151	02/15/2034	2.B FE
651639-AZ-9	NEWMONT CORPORATION NEWMONT CORPORATION	03/14/2025	BANK OF AMERICA	XXX	4,286,650	5,000,000	4,053,250	4,236,154		17,787		17,787		4,253,941		32,709	32,709	87,389	07/15/2032	2.A FE
66981Q-AA-4	BRUNDAGE-BONE CONCRETE BBCP 6 02/01/26 1	02/03/2025	Call 100.0000	XXX	225,000	225,000	227,035	225,061		(61)		(61)		225,000				6,825	02/01/2026	4.B FE
70450Y-AK-9	PAYPAL HOLDINGS INC PAYPAL HOLDINGS INC	03/14/2025	BANK OF AMERICA	XXX	3,704,850	3,750,000	3,745,238	3,747,578		203		203		3,747,781		(42,931)	(42,931)	43,063	06/01/2027	1.G FE
71839#-AA-2	PHILLIES FUNDING LP PHILLIES FUNDING LP	01/10/2025	Paydown	XXX	97,043	97,043	97,043	97,043						97,043				1,507	07/10/2030	2.A PL
72650T-AA-6	PLAINS END FINANCING LLC PLNEND 6.01 04/	01/15/2025	Redemption 100.0000	XXX	85,785	85,785	85,785	85,785						85,785				1,289	04/15/2028	3.A FE
74164M-AB-4	PRIMERICA INC PRI 2.8 11/19/31 2.800%	03/14/2025	BANK OF AMERICA	XXX	1,518,195	1,750,000	1,441,114	1,505,013		6,298		6,298		1,511,310		6,885	6,885	16,061	11/19/2031	1.G FE
78481V-AA-3	STL Asset VI LLC STL Asset VI LLC/STL As	03/27/2025	Redemption 100.0000	XXX	247,409	247,409	247,409	247,409						247,409				2,677	03/28/2054	1.F PL
830867-AA-5	DELTA AIR LINES INC DAL 4.5 10/20/25 144	01/20/2025	Redemption 100.0000	XXX	1,831,000	1,831,000	1,831,000	1,831,000						1,831,000				20,599	10/20/2025	2.A FE
85790@-AA-1	STEAM MH Funding 1 LLC A 5.000% 12/31/	03/20/2025	Redemption 100.0000	XXX	68,364	68,364	68,364	46,958						68,364				416	12/31/2060	1.F PL
88104U-AC-7	TERRAFORM GLOBAL OPERATI GLBL 6.125 03/0	03/14/2025	Call 100.0000	XXX	1,930,000	1,930,000	1,939,489	1,929,973		2		2		1,929,975		25	25	52,035	03/01/2026	3.C FE
92838@-AA-1	VISTA RIDGE LLC VISTA RIDGE LLC 2.570%	03/31/2025	Paydown	XXX	57,122	57,122	57,122	57,122						57,122				367	10/14/2049	1.F PL
98956P-AV-4	ZIMMER BIOMET HOLDINGS ZBH 2.6 11/24/31	03/14/2025	BANK OF AMERICA	XXX	866,070	1,000,000	828,840	865,013		3,502		3,502		868,514		(2,444)	(2,444)	8,161	11/24/2031	2.B FE
BGH95B-26-2	STOLTHAVEN HOUSTON INC STHVH 5.980% 07	01/01/2025	CITIGROUP GLOBAL MARKETS INC	XXX	7,600,000	7,600,000	7,600,000	7,600,000						7,600,000					07/17/2034	2.B Z
BGH95B-26-2	STOLTHAVEN HOUSTON INC STHVH 5.980% 07	01/17/2025	Paydown	XXX	76,000	76,000	76,000							76,000				2,260	07/17/2034	2.B Z
884903-BH-7	WOODBRIDGE COMPANY LTD TRICN 5.85 04/15/	02/25/2025	Taxable Exchange	XXX	1,294,233	1,250,000	1,233,088	1,233,866		143		143		1,234,009		60,224	60,224	34,609	04/15/2040	2.A FE
052528-AM-8	AUSTRALIA AND NEW ZEALAND BANK ANZ V2.57	03/14/2025	BANK OF AMERICA	XXX	2,799,128	3,250,000	2,764,205	2,797,111		6,872		6,872		2,803,983		(4,856)	(4,856)	25,986	11/25/2035	1.G FE
06738E-AP-0	BARCLAYS BACR 5.2 05/12/26 5.200% 05/1	02/19/2025	BANK OF AMERICA	XXX	501,135	500,000	514,095	502,359		(229)		(229)		502,130		(995)	(995)	7,078	05/12/2026	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
06738E-BD-6	BARCLAYS BACR V4.972 05/16/29 4.972% 0	02/19/2025	Various	XXX	5,984,483	6,000,000	6,000,000	6,000,000						6,000,000		(15,517)	(15,517)	77,895	05/16/2029	2.A FE
29082H-AB-8	EMBRAER SA EMBRBZ 5.4 02/01/27 5.400%	02/14/2025	Redemption 101.2180	XXX	1,295,590	1,280,000	1,088,000	1,208,910		86,680		86,680		1,295,590				37,056	02/01/2027	2.C FE
40049J-AV-9	GRUPO TELEVISA SAB TELVIS 6.625 03/18/25	03/18/2025	Maturity	XXX	3,200,000	3,200,000	3,480,142	3,206,017		(6,017)		(6,017)		3,200,000				106,000	03/18/2025	2.C FE
404280-AT-6	HSBC HSBC V6.375 PERP 6.375% 12/31/49	03/30/2025	Call 100.0000	XXX	525,000	525,000	574,172	528,020		(3,020)		(3,020)		525,000				16,734	12/31/2049	2.C FE
47837R-AE-0	JOHNSON CONTROLS/TYCO FI JCI 4.9 12/01/3	03/14/2025	BANK OF AMERICA	XXX	1,874,711	1,900,000	1,871,671	1,871,671						1,871,671		3,040	3,040	27,413	12/01/2032	2.B FE
606822-CE-2	MITSUBISHI UFJ FINANCIAL GROUP MUFG V4.0	03/14/2025	BANK OF AMERICA	XXX	1,976,280	2,000,000	2,000,000	2,000,000						2,000,000		(23,720)	(23,720)	33,547	04/19/2028	1.G FE
62954W-AK-1	NTT FINANCE CORP NTT 4.372 07/27/27 4	03/14/2025	BANK OF AMERICA	XXX	1,993,260	2,000,000	2,000,000	2,000,000						2,000,000		(6,740)	(6,740)	55,864	07/27/2027	1.F FE
654579-AH-4	NIPPON LIFE INSURANCE CO NIPLIF V2.75 01	03/14/2025	BANK OF AMERICA	XXX	6,788,620	7,880,000	6,166,100	6,242,613		7,577		7,577		6,250,190		538,430	538,430	142,059	01/21/2051	1.G FE
74949L-AE-2	RELX CAPITAL INC RELX CAPITAL INC 4.75	03/14/2025	BANK OF AMERICA	XXX	1,971,220	2,000,000	1,982,420	1,986,236		330		330		1,986,566		(15,346)	(15,346)	30,875	05/20/2032	2.A FE
75102X-AA-4	RAIZEN ENERGIA SA RAIZBZ 5.3 01/20/27 14	02/27/2025	Redemption 100.3750	XXX	803,000	800,000	830,144	810,457		(7,457)		(7,457)		803,000				25,558	01/20/2027	2.C FE
BGH939-PU-1	AP GRANGE HOLDINGS LLC APGRANGE 6.500%	03/01/2025	PIK	XXX	1,648,274	1,648,274	1,648,274	1,648,274						1,648,274					03/20/2045	1.G PL
BGH939-PU-1	AP GRANGE HOLDINGS LLC APGRANGE 6.500%	01/01/2025	Redemption 100.0000	XXX	15,814	15,814	15,814	15,814						15,814				(15,814)	03/20/2045	1.G Z
BGH9PS-SK-4	AP GRANGE HOLDINGS LLC APGRAL 6.500% 0	03/20/2025	Redemption 100.0000	XXX	289,475	289,475	289,475							289,475				26,784	03/20/2045	.
G0457F-AC-1	ARCOS DORADOS HOLDINGS INC ARCO 5.875 04	01/31/2025	Call 100.0000	XXX	600,000	600,000	564,000	586,351		466		466		586,817		13,183	13,183	11,260	04/04/2027	3.A FE
G3R238-AB-9	GALAXY PIPELINE ASSETS BIDCO L ADGLXY 1	03/31/2025	Redemption 100.0000	XXX	58,082	58,082	49,157	53,013		5,068		5,068		58,082				508	09/30/2027	1.C FE
G3R238-AD-5	GALAXY PIPELINE ASSETS BIDCO L ADGLXY 2	03/31/2025	Redemption 100.0000	XXX	118,800	118,800	99,719	101,713		17,087		17,087		118,800				1,746	09/30/2040	1.C FE
L2848U-AB-8	EIGPRL 3.545 08/31/36 EIGPRL 3.545 08/31	02/28/2025	Redemption 100.0000	XXX	5,003	5,003	4,370	4,506		497		497		5,003				89	08/31/2036	1.E FE
L95806-AA-0	USINAS SIDERURGICAS DE MINAS G USIM 5.87	01/23/2025	Corp Action	XXX	623,100	620,000	558,000	601,648		836		836		602,485		20,615	20,615	19,224	07/18/2026	3.B FE
N57445-AA-1	PAITON ENERGY PT MINCAP 4.625 08/10/30 R	02/10/2025	Redemption 100.0000	XXX	42,120	42,120	42,983	42,503		(383)		(383)		42,120				974	08/10/2030	2.C FE
N7163R-AX-1	PROSUS NV REGS 4.193% 01/19/32	01/07/2025	BARCLAYS BANK PLC	XXX	541,260	620,000	534,750	541,501		169		169		541,671		(411)	(411)	12,204	01/19/2032	2.B FE
P40070-AB-3	COLBUN SA FENIPE 4.317 09/20/27 REGS 4	03/20/2025	Redemption 100.0000	XXX	42,353	42,353	43,234	42,745		(392)		(392)		42,353				914	09/20/2027	2.C FE
P4909L-AA-8	GNL QUINTERO SA GNLQCI 4.634 07/31/29 RE	01/31/2025	Redemption 100.0000	XXX	82,320	82,320	86,107	84,068		(1,748)		(1,748)		82,320				1,907	07/31/2029	2.A FE
Y51478-AA-6	GENTING BHD LLPLCA 6.875 02/04/39 REGS	02/04/2025	Redemption 100.0000	XXX	65,723	65,723	75,025	72,621		(6,898)		(6,898)		65,723				2,259	02/04/2039	2.C FE
0089999999 - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					448,158,822	465,358,645	444,131,248	446,337,361	713	423,711		424,424		447,604,289		548,244	548,244	9,210,158	XXX	XXX
Issuer Credit Obligations - Corporate Bonds (Affiliated)																				
Issuer Credit Obligations - Mandatory Convertible Bonds (Unaffiliated)																				
Issuer Credit Obligations - Mandatory Convertible Bonds (Affiliated)																				
Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)																				
02376W-AA-9	AMERICAN AIRLINES GROUP INC AAL 4.1 01/1	01/15/2025	Redemption 100.0000	XXX	285,100	285,100	285,100	285,100						285,100				5,845	01/15/2028	2.C FE
02378A-AA-5	AMER AIRLINE 17-1 A PTT AAL 4 02/15/29 A	02/15/2025	Redemption 100.0000	XXX	767,125	767,125	767,125	767,125						767,125				15,343	02/15/2029	2.B FE
11042C-AA-8	BRITISH AIR 21-1 A PPT IAGLN 2.9 03/15/3	03/15/2025	Redemption 100.0000	XXX	128,033	128,033	124,473	125,239		2,794		2,794		128,033				928	03/15/2035	1.D FE
11044M-AA-4	BRITISH AIR 20-1 A PTT IAGLN 4.25 11/15/	02/15/2025	Redemption 100.0000	XXX	119,745	119,745	115,545	116,236		3,509		3,509		119,745				1,272	11/15/2032	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
30321L-2E-1	F&G GLOBAL FUNDING FG 5.15 07/07/25 5	02/12/2025	DEUTSCHE BANK SECURITIES INC	XXX	12,015,000	12,000,000	11,961,960	11,992,990		1,578		1,578		11,994,569		20,432	20,432	370,800	07/07/2025	1.G FE
36143L-2L-8	GA GLOBAL FUNDING TRUST GBLATL 5.500%	01/07/2025	BARC	XXX	3,019,560	3,000,000	2,982,570	2,985,618		61		61		2,985,680		33,880	33,880	82,500	01/08/2029	1.F FE
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDI MET 3.45	02/25/2025	BANK OF MONTREAL	XXX	1,921,794	1,957,000	1,846,723	1,900,506		4,230		4,230		1,904,737		17,057	17,057	12,753	12/18/2026	1.D FE
909319-AA-3	UNITED AIR 2013-1 A PTT UAL 4.3 08/15/25	02/15/2025	Redemption 100.0000	XXX	847,726	847,726	847,726	847,726						847,726				18,226	08/15/2025	2.B FE
90932Q-AA-4	UNITED AIR 2014-2 A PTT UAL 3.75 09/03/2	03/03/2025	Redemption 100.0000	XXX	276,292	276,292	275,416	275,980		312		312		276,292				5,180	09/03/2026	1.F FE
009090-AA-9	AIR CANADA ACACN 3.6 03/15/27 144A 3.6	03/15/2025	Redemption 100.0000	XXX	603,113	603,113	603,113	603,113						603,113				10,856	03/15/2027	1.F FE
G1981*-AA-2	CTL - CAYMAN UNIVERSE HOLDINGS CTL - CAY	03/30/2025	Paydown	XXX	768,866	768,866	761,792	761,792		7,074		7,074		768,866				7,304	09/30/2045	1.D PL
0129999999 - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					20,752,354	20,753,000	20,571,543	20,661,425		19,558		19,558		20,680,986		71,369	71,369	531,007	XXX	XXX
Issuer Credit Obligations - Single Entity Backed Obligations (Affiliated)																				
Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Fair Value																				
Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Systematic Value																				
Issuer Credit Obligations - Bonds issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)																				
Issuer Credit Obligations - Bonds issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated)																				
Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)																				
Issuer Credit Obligations - Bank Loans - Issued (Affiliated)																				
Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)																				
000000-00-0	ORDL Funding I LLC ORDL Funding I LLC	03/26/2025	Redemption 100.0000	XXX	241,071	241,071	240,823			248		248		241,071				1,773	06/20/2034	
00231@-AB-5	ATS ACQUISITION COMPANY ATS Acquisition	03/31/2025	Redemption 100.0000	XXX	12,908	12,908	12,681	12,800		108		108		12,908				337	11/30/2026	2.C PL
00231@-AC-3	ATS ACQUISITION COMPANY ATS Acquisition	03/31/2025	Redemption 100.0000	XXX	7,559	7,559	7,559	7,559						7,559				201	11/30/2026	2.C PL
00231@-AD-1	ATS ACQUISITION COMPANY ATS Acquisition	03/31/2025	Redemption 100.0000	XXX	5,000	5,000	4,959	4,966		34		34		5,000				131	11/30/2026	2.C PL
03349#-AA-8	ANDERSEN COMMERCIAL PLUMBING Andersen Co	03/31/2025	Redemption 100.0000	XXX	10,187	10,187	9,983	10,060		127		127		10,187				274	08/03/2027	3.B PL
03349#-AB-6	ANDERSEN COMMERCIAL PLUMBING Andersen Co	03/31/2025	Redemption 100.0000	XXX	307	307	307	307						307				8	08/03/2027	3.B PL
03349#-AC-4	ANDERSEN COMMERCIAL PLUMBING Andersen Co	03/25/2025	Redemption 100.0000	XXX	29,448	29,448	29,448	23,231						29,448				617	08/03/2027	3.B PL
05626#-AA-7	BWG BWG T/L 1L 4/22 04/19/27	03/31/2025	Redemption 100.0000	XXX	7,659	7,659	7,505	7,573		86		86		7,659				206	04/19/2027	1.G PL
09582#-AA-1	PABST PABST BLUE RIBBON 1L TLB CL 10.31	01/01/2025	Redemption 0.0000	XXX				(559)		559		559						168	05/08/2028	4.C FE
09582#-AA-1	PABST PABST BLUE RIBBON 1L TLB CL 10.31	01/01/2025	Redemption 0.0000	XXX				(530)		530		530						(1,061)	05/08/2028	5.B FE
09582#-AA-1	PABST PABST BLUE RIBBON 1L TLB CL 10.31	01/08/2025	Tax Free Exchange	XXX	24,682,085	25,041,250	24,412,859	24,678,676		3,409		3,409		24,682,085				666,055	05/08/2028	5.B FE
1250M#-AD-4	CB UNI Consumer Trust 06/26/29	08/15/2024	ABF	XXX	35,892,000	36,000,000	36,000,000	36,000,000						36,000,000		(108,000)	(108,000)		06/26/2029	2.C FE
1250M#-AD-4	CB UNI Consumer Trust 06/26/29	02/01/2025	Redemption 100.0000	XXX	(3,042,202)	(3,042,202)	(3,052,722)	(6,548,846)		10,520		10,520		(3,042,202)					06/26/2029	1.G FE
1250M#-AD-4	CB UNI Consumer Trust 06/26/29	03/20/2025	Redemption 100.0000	XXX	3,269,038	3,269,038	3,259,231			9,807		9,807		3,269,038					06/26/2029	1.G PL
1250M#-AD-4	CB UNI Consumer Trust 06/26/29	08/20/2024	Redemption 100.0000	XXX	3,042,202	3,042,202	3,033,076			9,127		9,127		3,042,202					06/26/2029	2.C FE
15032#-AA-4	Cedar Funding I LLC CEDAR DDTL A 9/2048	03/20/2025	Redemption 100.0000	XXX	593,142	593,142	593,142	496,291						593,142				5,085	09/20/2048	1.F PL
23133@-AA-8	CURRICULUM ASSOCIATES CURRICULUM ASSOCIA	12/18/2024	Various	XXX	14,022,038	14,065,869	13,960,375	14,016,432		716		716		14,017,148		4,889	4,889	(25,081)	01/27/2027	4.C
23363#-AB-5	DRS HOLDINGS DRS Holdings T/L 1L (Add-On	03/31/2025	Redemption 100.0000	XXX	15,159,311	15,159,311	15,003,491	15,120,601		38,710		38,710		15,159,311				390,002	11/03/2025	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS Entact Environ	03/18/2025	Redemption 100.0000	XXX	154,596	154,596	154,596	154,596						154,596				3,870	12/15/2025	1.G PL
29359@-AB-0	ENTACT ENVIRONMENTAL SVCS Entact Environ	03/31/2025	Redemption 100.0000	XXX	52,500	52,500	51,977	52,366		134		134		52,500				1,323	12/15/2025	1.G PL
30208*-AB-3	EXO GROUP Exo Group T/L 1L 9/21	03/31/2025	Redemption 100.0000	XXX	12,422	12,422	12,070	12,276		146		146		12,422				361	09/01/2026	3.C PL
30312#-AA-4	FP Loans SPV I Trust FP Loans SPV I Trus	12/27/2024	ABF	XXX	9,313,946	9,313,946	9,313,946	9,313,946						9,313,946				46,020	07/26/2028	2.C FE
30312#-AB-2	FP Loans SPV I Trust FP Loans Tranche RA	03/17/2025	Redemption 100.0000	XXX	455,076	455,076	455,076							455,076				4,249	07/26/2030	
30312#-AC-0	FP Loans SPV I Trust FP Loans Tranche RB	03/19/2025	Redemption 100.0000	XXX	9,154	9,154	9,154							9,154				117	07/26/2030	
30312#-AD-8	FP Loans SPV I Trust FP Loans - Trance R	03/19/2025	Redemption 100.0000	XXX	3,283	3,283	3,283							3,283				42	07/26/2030	
34068G-AD-4	FLORIDA FOOD PRODUCTS LLC FLORIDA FOOD 1	02/18/2025	JPMORGAN SECURITIES INC	XXX	7,107,737	8,258,563	8,093,392	8,155,103		2,570		2,570		8,157,672		(1,049,935)	(1,049,935)		10/18/2028	5.B FE
34068G-AD-4	FLORIDA FOOD PRODUCTS LLC FLORIDA FOOD 1	03/31/2025	Redemption 100.0000	XXX	2,911	2,911	2,853	2,875		36		36		2,911				310	10/18/2028	5.B FE
36261*-AB-4	GUIDED PRACTICE Guided Practice T/L 1L 1	03/31/2025	Redemption 100.0000	XXX	4,360	4,360	4,187	4,280		80		80		4,360				117	11/24/2026	3.B PL
36261*-AC-2	GUIDED PRACTICE Guided Practice DD T/L 1	03/31/2025	Redemption 100.0000	XXX	2,725	2,725	2,725	2,725						2,725				73	11/24/2026	3.B PL
40178#-AA-6	GUIDED PRACTICE Guided Practice DD T/L 1	03/31/2025	Redemption 100.0000	XXX	3,046	3,046	2,985	3,014		32		32		3,046				81	11/24/2026	3.B PL
46658F-AB-0	JBLU UT 2024 Pass Through Trus JBLU UT 2	01/23/2025	Redemption 100.0000	XXX	12,766	12,766	12,766	12,766						12,766				232	04/23/2028	2.A PL
46658F-AC-8	JBLU UT 2024 Pass Through Trus JBLU UT 2	03/20/2025	Redemption 100.0000	XXX	14,953	14,953	14,953	14,953						14,953				346	12/20/2027	2.A PL
46658F-AF-1	JBLU UT 2024 Pass Through Trus JBLU UT 2	02/28/2025	Redemption 100.0000	XXX	6,435	6,435	6,435	6,435						6,435				114	05/31/2036	2.A PL
46658F-AH-7	JBLU UT 2024 Pass Through Trus JBLU UT 2	02/28/2025	Redemption 100.0000	XXX	6,750	6,750	6,750	6,750						6,750				120	05/31/2036	2.A PL
46658F-AJ-3	JBLU UT 2024 Pass Through Trus JBLU UT 2	02/28/2025	Redemption 100.0000	XXX	12,156	12,156	12,156	12,156						12,156				216	11/30/2029	2.A PL
000000-00-0	JBLU UT 2024 Pass Through Trus JBLU UT 2	01/23/2025	Redemption 100.0000	XXX	6,059	6,059	6,059	6,059						6,059				110	07/23/2036	2.A FE
000000-00-0	JBLU UT 2024 Pass Through Trus JBLU UT 2	03/20/2025	Redemption 100.0000	XXX	6,475	6,475	6,475	6,475						6,475				112	06/20/2036	2.A FE
000000-00-0	JBLU UT 2024 Pass Through Trus JBLU UT 2	02/28/2025	Redemption 100.0000	XXX	6,675	6,675	6,675	6,675						6,675				119	05/31/2036	2.A PL
000000-00-0	JBLU UT 2024 Pass Through Trus JBLU UT 2	02/14/2025	Redemption 100.0000	XXX	11,036	11,036	11,036	11,036						11,036				198	05/14/2029	2.A FE
000000-00-0	JBLU UT 2024 Pass Through Trus JBLU UT 2	02/14/2025	Redemption 100.0000	XXX	11,659	11,659	11,659	11,659						11,659				209	11/14/2029	2.A FE
000000-00-0	JBLU UT 2024 Pass Through Trus JBLU UT 2	02/14/2025	Redemption 100.0000	XXX	12,382	12,382	12,382	12,382						12,382				222	08/16/2029	2.A FE
000000-00-0	JBLU UT 2024 Pass Through Trus JBLU UT 2	02/14/2025	Redemption 100.0000	XXX	10,662	10,662	10,662	10,662						10,662				191	08/16/2029	2.A FE
000000-00-0	JBLU UT 2024 Pass Through Trus JBLU UT 2	02/14/2025	Redemption 100.0000	XXX	3,738	3,738	3,738	3,738						3,738				67	08/14/2036	2.A FE
000000-00-0	JBLU UT 2024 Pass Through Trus JBLU UT 2	02/14/2025	Redemption 100.0000	XXX	3,246	3,246	3,246	3,246						3,246				58	11/14/2036	2.A FE
000000-00-0	JBLU UT 2024 Pass Through Trus JBLU UT 2	02/14/2025	Redemption 100.0000	XXX	11,276	11,276	11,276	11,276						11,276				202	08/16/2029	2.A FE
000000-00-0	JBLU UT 2024 Pass Through Trus JBLU UT 2	02/14/2025	Redemption 100.0000	XXX	3,371	3,371	3,371	3,371						3,371				60	11/14/2036	2.A FE
000000-00-0	JBLU UT 2024 Pass Through Trus JBLU UT 2	03/04/2025	Redemption 100.0000	XXX	3,598	3,598	3,598	3,598						3,598				65	11/14/2036	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
000000-00-0	JBLU UT 2024 Pass Through Trus JBLU UT 2	02/14/2025	Redemption 100.0000	XXX	5,476	5,476	5,476	5,476						5,476				98	07/23/2036	2.A FE
53225@-AA-4	LIFELONG PSI LIFELONG LEARNER 1L TLB CL	01/01/2025	Redemption 100.0000	XXX															10/20/2025	5.B GI
000000-00-0	LIFELONG PSI LIFELONG 1L DDTLB FUNDED CL	12/31/2024	Redemption 100.0000	XXX	788	788	780	787		1		1		788					10/20/2025	5.B GI
58439#-AA-3	MEDI-WEIGHTLOSS Medi-Weightloss T/L A 1L	03/31/2025	Redemption 100.0000	XXX	4,310	4,310	4,224	4,247		63		63		4,310				115	10/28/2028	2.A PL
58439#-AB-1	MEDI-WEIGHTLOSS Medi-Weightloss DD T/L 1	03/31/2025	Redemption 100.0000	XXX	216	216	213	214		2		2		216				6	10/28/2028	2.A PL
60645@-AA-1	Mist Funding II LLC Mist Funding II LLC	03/20/2025	Redemption 100.0000	XXX	217,044	217,044	217,044	217,044						217,044				1,988	12/31/2055	1.F PL
63607@-AA-1	NATIONAL FIRE & SAFETY National Fire T/L	12/31/2024	Corp Action	XXX	2,578,370	2,578,370	2,474,140	2,521,422		(103)		(103)		2,521,319		57,050	57,050	125,179	08/03/2026	3.C PL
63607@-AB-9	NATIONAL FIRE & SAFETY National Fire DD	12/31/2024	Corp Action	XXX	2,169,341	2,169,341	2,169,341	2,169,341						2,169,341					08/03/2026	3.C PL
63607@-AC-7	NATIONAL FIRE & SAFETY National Fire T/L	12/31/2024	Corp Action	XXX	1,112,883	1,112,883	1,094,413	1,104,382		(58)		(58)		1,104,323		8,560	8,560		08/03/2026	3.C PL
63607@-AC-7	NATIONAL FIRE & SAFETY National Fire T/L	12/31/2024	Redemption 100.0000	XXX	36,969	36,969	36,355	36,686		282		282		36,969					08/03/2026	3.C PL
63607@-AD-5	NATIONAL FIRE & SAFETY National Fire T/L	03/31/2025	Redemption 100.0000	XXX	36,969	36,969	36,969							36,969				1,333	08/02/2028	3.C PL
70977@-AC-4	PEOPLE PLEASE HOLDINGS Peoplease Holding	03/31/2025	Redemption 100.0000	XXX	9,513	9,513	9,417	9,451		61		61		9,513				237	07/15/2027	3.B PL
74876#-AB-8	QUINTESSENTIAL TOTS Quintessential Tots	03/31/2025	Redemption 100.0000	XXX	8,000	8,000	7,825	7,938		62		62		8,000				221	04/14/2026	3.A PL
74876#-AC-6	QUINTESSENTIAL TOTS Quintessential Tots	03/31/2025	Redemption 100.0000	XXX	1,923	1,923	1,923	1,923						1,923				59	04/14/2026	3.A PL
75008*-AA-2	RL DATIX HOLDINGS USA INC RL DATIX 1L TL	12/18/2024	CrossTrade	XXX	692,687	702,793	697,104	698,419		65		65		698,484		(5,797)	(5,797)		04/30/2031	5.B GI
78498@-AA-1	SPFI MML SPV LLC Touchdown REV A 1L 4/20	02/24/2025	Redemption 100.0000	XXX	1,026,416	1,026,416	1,026,416	1,026,321						1,026,416				356	04/30/2035	1.C PL
78498@-AB-9	SPFI MML SPV LLC Touchdown REV B 1L 4/20	02/24/2025	Redemption 100.0000	XXX	246,669	246,669	246,669	246,646						246,669				88	04/30/2035	1.F PL
78498@-AC-7	SPFI MML SPV LLC Touchdown REV C 1L 4/20	02/24/2025	Redemption 100.0000	XXX	47,963	47,963	47,963	47,959						47,963				18	04/30/2035	2.B PL
78498@-AD-5	SPFI MML SPV LLC Touchdown REV D 1L 4/20	02/24/2025	Redemption 100.0000	XXX	35,630	35,630	35,630	35,627						35,630				17	04/30/2035	3.A PL
000000-00-0	SECRETARIAT ADVISORS LLC SECRETARIAT 1L	02/28/2025	Redemption 100.0000	XXX	334,091	334,091	334,091	334,091						334,091				5,037	12/29/2028	4.B PL
83068@-AA-1	THE SKIN CENTER The Skin Center T/L 1L (	03/31/2025	Redemption 100.0000	XXX	3,787	3,787	3,712	3,743		38		38		3,787				93	12/29/2026	3.A PL
83068@-AB-9	THE SKIN CENTER The Skin Center DD T/L B	03/31/2025	Redemption 100.0000	XXX	983	983	983	982						983				24	12/29/2026	3.A PL
87221#-AA-4	TAUC MANAGEMENT Tauc Management T/L 1L 2	02/04/2025	Redemption 100.0000	XXX	173,265	173,265	170,666	172,109		1,156		1,156		173,265				4,447	02/12/2027	3.A PL
87221#-AB-2	TAUC MANAGEMENT Tauc Management DD T/L 1	02/04/2025	Redemption 100.0000	XXX	21,428	21,428	21,419	21,420		9		9		21,428				550	02/12/2027	3.A PL
91534*-AA-2	UP GATEWAY HOLDINGS TRUST UP GATEWAY HOL	03/24/2025	Redemption 100.0000	XXX	5,882,920	5,882,920	5,865,053			17,866		17,866		5,882,920				14,188	10/22/2029	1.F PL
BGH6B4-2N-0	LIFELONG PSI LIFELONG 1L DDTLA FUNDED CL	12/31/2024	Redemption 100.0000	XXX	332	332	329	332		1		1		332					10/20/2025	5.B GI
BGH71C-R1-2	PIP PIP 1L TL CL 8.303% 12/29/27	01/30/2025	Redemption 100.0000	XXX	1,885	1,885	1,875	1,877		8		8		1,885				(22)	12/29/2027	4.C FE
BGH79J-YC-7	SOLERA SOLERA 1L REV CL USD FUNDED 7.8	03/31/2025	Redemption 100.0000	XXX	595,324	595,324	595,324	352,335						595,324				11,457	06/04/2026	3.C FE
BGH7D1-Q3-0	SWEETWATER SOUND SWEETWATER SOUND 1L TLB	01/01/2025	Redemption 100.0000	XXX	(10,997)	(10,997)	(10,887)	(10,932)		(65)		(65)		(10,997)					08/07/2028	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
BGH7GZ-2Y-0	VECTOR WP HOLDCO INC VECTOR 1L TLB CL	03/31/2025	Redemption 100.0000	XXX	5,000	5,000	4,925	4,953		47		47		5,000				118	10/12/2028	4.C FE
BGH7M8-DU-9	SECRETARIAT ADVISORS LLC SECRETARIAT ADV	02/28/2025	Redemption 100.0009	XXX	2,088,938	2,088,920	2,078,503	2,076,815		6,726		6,726		2,088,938				35,854	12/29/2028	4.B PL
BGH8RE-YX-0	Moran Foods LLC Moran Foods 1L FLSO PIK	01/01/2025	Redemption 100.0000	XXX	2,245	2,245	107	107						107		2,138	2,138	(11)	06/30/2026	5.C FE
BGH920-Q4-8	RL DATIX HOLDINGS USA INC DATIX 1L TL FA	03/31/2025	Redemption 100.0000	XXX	2,047	2,047	2,047							2,047				2	10/25/2030	4.C
BGH920-Q4-8	RL DATIX HOLDINGS USA INC DATIX 1L TL FA	03/26/2025	Redemption 100.0000	XXX	48,405	48,405	48,405							48,405				173	10/25/2030	5.B GI
BGH944-83-0	MICHAEL BAKER MICHAEL BAKER 1L TLB CL	01/23/2025	UBS SECURITIES LLC	XXX	5,842,970	5,835,675	5,777,318	5,798,366		1,023		1,023		5,799,389		43,581	43,581	45,507	12/01/2028	4.B FE
BGH957-HP-3	LYTX LYTX INC 1L TL CL 2024 REFINAN 9	12/18/2024	@CRO	XXX	8,112,116	8,112,110	8,092,434	8,094,935		214		214		8,095,149		16,967	16,967	50,143	02/28/2028	4.C
BGH9LR-ZX-4	MICHAEL BAKER MICHAEL BAKER 1L TLB CL	01/31/2025	UBS SECURITIES LLC	XXX	5,842,970	5,835,675	5,842,970			(199)		(199)		5,842,770		199	199	37,725	12/01/2028	
BGH9DB-Q7-5	DATIX BIDCO DATIX 1L TL FACILITY B GBP	03/01/2025	Various	XXX	14,687	14,687	14,687	14,687						14,687				12	10/25/2030	5.B GI
BGH9DB-Q7-5	DATIX BIDCO DATIX 1L TL FACILITY B GBP	03/01/2025	Redemption 100.0000	XXX	(6,341)	(6,341)	(6,341)	(6,341)						(6,341)				(33)	10/25/2030	5.B GI
0209999999 - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					148,383,968	150,041,282	148,721,720	126,666,341		104,178		104,178		149,414,313		(1,030,348)	(1,030,348)	1,432,898	XXX	XXX
Issuer Credit Obligations - Bank Loans - Acquired (Affiliated)																				
Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)																				
00221@-AA-9	CTL - ARKANSAS STATE UNIVERSIT CTL - ARK	03/20/2025	Paydown	XXX	7,529	7,529	7,604	7,587		(58)		(58)		7,529				56	08/20/2043	1.E
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED CTL - AMA	03/10/2025	Paydown	XXX	146,876	146,876	146,876	146,876						146,876				1,101	11/10/2039	1.E
00910G-A*-4	CTL - AMZN S BERNARDINO A-1 FU CTL - AMZ	03/10/2025	Paydown	XXX	131,281	131,281	131,281	131,281						131,281				993	03/10/2041	1.E
08652@-AA-0	CTL - BEST BUY HONOLULU HI CTL - BEST BU	03/15/2025	Paydown	XXX	54,252	54,252	54,252	54,252						54,252				539	01/15/2026	2.A
126650-BP-4	CVS HEALTH CORP CVSPAS 6.036 12/10/28	03/10/2025	Paydown	XXX	163,148	163,148	164,972	163,602		(454)		(454)		163,148				1,644	12/10/2028	2.B FE
126650-BS-8	CVS HEALTH CORP CVSPAS 7.507 01/10/32 14	03/10/2025	Paydown	XXX	41,565	41,565	41,565	41,565						41,565				521	01/10/2032	2.B FE
12665U-AA-2	CVS PASS-THROUGH TR 2013 CVSPAS 4.704 01	03/10/2025	Paydown	XXX	43,581	43,581	43,581	43,581						43,581				342	01/10/2036	2.C FE
12669@-AA-3	CTL - CVS CAREMARK MARIETTA G CTL - CVS	03/15/2025	Paydown	XXX	35,925	35,925	35,925	35,925						35,925				359	01/15/2035	2.B
12695*-AA-3	CTL-CVS LEASE PASS THROUGH TRU CTL-S LEA	03/10/2025	Paydown	XXX	80,973	80,973	80,973	80,973						80,973				461	10/10/2038	2.B
12702*-AA-4	CVS LEASE PASS THROUGH TRUST CVS LEASE P	03/10/2025	Paydown	XXX	114,757	114,757	114,757	114,757						114,757				747	10/10/2039	2.B
12717@-AA-5	CVS PASS-THROUGH TRUST CTL - CVS PASS-TH	03/10/2025	Paydown	XXX	209,565	209,565	209,565	209,565						209,565				1,350	11/10/2041	2.B
30292*-AA-2	CTL - FBI BRONX TRUST 2018 CTL - FBI BRO	03/15/2025	Paydown	XXX	124,077	124,077	124,079	124,078		(1)		(1)		124,077				809	07/15/2033	1.B PL
63681#-AA-8	CTL - NAT LOGISITICS PT MI FUN CTL - NAT	03/10/2025	Paydown	XXX	168,020	168,020	168,020	168,020						168,020				744	10/10/2042	1.D FE
73557*-AB-0	PORT WA GENERATING STATION PORT WA GENER	03/15/2025	Paydown	XXX	58,400	58,400	71,921	65,421		(7,021)		(7,021)		58,400				585	06/15/2033	1.F
74352@-AA-5	CTL - AMZN PROJECT DIXIE FUNDE CTL - AMZ	03/10/2025	Paydown	XXX	211,885	211,885	212,060	212,027		(142)		(142)		211,885				1,053	10/10/2041	1.E
93142*-AA-2	WALGREENS CO SERIES 2002A WALGREENS CO S	03/15/2025	Paydown	XXX	64,255	64,255	64,457	64,295		(39)		(39)		64,255				694	11/15/2028	3.A
96928*-BX-4	CTL - WALGREENS CTL - WALGREENS 6.900%	03/14/2025	Paydown	XXX	49,228	49,228	49,247	49,236		(7)		(7)		49,228				567	01/15/2035	4.A
96928*-CF-2	CTL - WALGREENS POOL II CTL - WALGREENS	03/15/2025	Paydown	XXX	32,327	32,327	32,327	32,327						32,327				367	06/15/2034	4.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
96928*-CH-8	WALGREEN CO CTL - WALGREENS POOL III 6	03/15/2025	Paydown	XXX	101,200	101,200	101,200	101,200						101,200				1,117	01/15/2035	2.B
0229999999 - Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)					1,838,844	1,838,844	1,854,662	1,846,568		(7,722)		(7,722)		1,838,844				14,049	XXX	XXX
Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)																				
Issuer Credit Obligations - Certificates of Deposit (Unaffiliated)																				
Issuer Credit Obligations - Certificates of Deposit (Affiliated)																				
Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)																				
48255K-AA-4	KKR & CO INC KKR CORE SR SECURED NOTES	03/15/2025	Redemption 100.0000	XXX	160,087	160,087	160,089	160,123		(36)		(36)		160,087				3,913	08/12/2031	2.B PL
0269999999 - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)					160,087	160,087	160,089	160,123		(36)		(36)		160,087				3,913	XXX	XXX
Issuer Credit Obligations - Other Issuer Credit Obligations (Affiliated)																				
0489999999 - Subtotal - Issuer Credit Obligations (Unaffiliated)					965,401,571	995,610,908	937,724,770	939,639,456	713	845,112		845,825		963,971,583		1,450,147	1,450,147	14,613,704	XXX	XXX
0509999997 - Subtotals - Issuer Credit Obligations - Part 4					965,401,571	995,610,908	937,724,770	939,639,456	713	845,112		845,825		963,971,583		1,450,147	1,450,147	14,613,704	XXX	XXX
0509999999 - Subtotals - Issuer Credit Obligations					965,401,571	995,610,908	937,724,770	939,639,456	713	845,112		845,825		963,971,583		1,450,147	1,450,147	14,613,704	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
31394X-VL-7	FEDERAL HOME LOAN MORTGAGE COR FSPC T-60	03/01/2025	Paydown	XXX	34,584	34,584	29,849	29,849		4,735		4,735		34,584				243	03/25/2044	1.A
38374D-ES-4	Government National Mortgage A GNR 2006-	03/01/2025	Paydown	XXX	5,033	5,033	5,080	5,040		(7)		(7)		5,033				52	07/20/2036	1.A
38374E-ME-4	Government National Mortgage A GNR 2003-	03/01/2025	Paydown	XXX	68,839	68,839	67,731	68,396		443		443		68,839				586	11/16/2033	1.A
38374E-SC-2	Government National Mortgage A GNR 2003-	03/01/2025	Paydown	XXX	87,513	87,513	86,187	86,920		593		593		87,513				785	11/20/2033	1.A
38374F-PZ-1	Government National Mortgage A GNR 2004-	03/01/2025	Paydown	XXX	28,189	28,189	24,451	26,773		1,416		1,416		28,189				203	02/16/2034	1.A
38374F-Q9-8	Government National Mortgage A GNR 2004-	03/01/2025	Paydown	XXX	7,484	7,484	6,908	7,446		38		38		7,484				59	03/16/2034	1.A
38375P-LF-6	Government National Mortgage A GNR 2008-	03/01/2025	Paydown	XXX	18,912	18,912	17,910	18,825		87		87		18,912				165	02/20/2038	1.A
38376U-TX-7	GNR 2017-77 DY GNR 2017-77 DY 3.500% 0	03/01/2025	Paydown	XXX	8,449	8,449	8,433	8,449						8,449				34	05/20/2047	1.A
38376U-VR-7	Government National Mortgage A GNR 2017-	03/01/2025	Paydown	XXX	31,226	31,226	30,232	30,637		589		589		31,226				144	05/20/2047	1.A
38378U-7S-0	Government National Mortgage A GNR 2013-	03/01/2025	Paydown	XXX	241,663	241,663	175,451	197,119		44,543		44,543		241,663				1,013	11/16/2043	1.A
38378U-RP-4	Government National Mortgage A GNR 2013-	03/01/2025	Paydown	XXX	22,203	22,203	16,789	17,863		4,340		4,340		22,203				92	10/16/2043	1.A
38378W-MX-8	Government National Mortgage A GNR 2013-	03/01/2025	Paydown	XXX	226,942	226,942	206,383	212,527		14,415		14,415		226,942				1,123	08/20/2043	1.A
38378Y-BU-2	Government National Mortgage A GNR 2013-	03/01/2025	Paydown	XXX	107,885	107,885	82,050	85,219		22,666		22,666		107,885				452	11/16/2043	1.A
38379F-3Y-3	Government National Mortgage A GNR 2015-	03/01/2025	Paydown	XXX	57,747	57,747	57,747	57,741		7		7		57,747				310	05/20/2045	1.A
38379T-FX-2	UNITED STATES OF AMERICA GNR 2015-182 AB	03/01/2025	Paydown	XXX	55,951	55,951	55,881	55,881		70		70		55,951				191	12/20/2045	1.A
38379W-4J-8	Government National Mortgage A GNR 2016-	03/01/2025	Paydown	XXX	102,662	102,662	97,738	99,053		3,608		3,608		102,662				621	05/20/2046	1.A
38379W-BZ-4	Government National Mortgage A GNR 2016-	03/01/2025	Paydown	XXX	30,948	30,948	30,629	30,638		311		311		30,948				126	04/20/2046	1.A
38380A-LP-0	Government National Mortgage A GNR 2016-	03/01/2025	Paydown	XXX	53,870	53,870	48,790	49,987		3,883		3,883		53,870				306	09/20/2046	1.A
38380B-C3-7	UNITED STATES OF AMERICA GNR 2016-156 AZ	03/01/2025	Paydown	XXX	35,180	35,180	33,560	33,980		1,200		1,200		35,180				162	11/20/2046	1.A
38380K-ZQ-1	Government National Mortgage A GNR 2018-	03/01/2025	Paydown	XXX	15,028	15,028	13,200	13,706		1,322		1,322		15,028				76	02/20/2048	1.A
38380V-ES-6	UNITED STATES OF AMERICA GNR 2018-19 Z	03/01/2025	Paydown	XXX	30,978	30,978	27,387	28,500		2,478		2,478		30,978				155	02/20/2048	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
	UNITED STATES OF AMERICA																			
38381A-XG-6	GNR 2018-154 Z	03/01/2025	Paydown	XXX	13,837	13,837	13,607	13,704		133		133		13,837				105	11/20/2048	1.A
	Vendee Mortgage Trust																			
911760-SY-3	VENDE 2003-1 J 5	03/01/2025	Paydown	XXX	62,220	62,220	62,113	62,113		107		107		62,220				543	11/15/2032	1.A
	Vendee Mortgage Trust																			
92261U-AB-0	VENDE 2008-1 GZ	03/01/2025	Paydown	XXX	299,312	299,312	280,780	293,293		6,019		6,019		299,312				2,945	01/15/2037	1.A
1019999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					1,646,655	1,646,655	1,478,886	1,533,659		112,996		112,996		1,646,655				10,491	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
	Government National																			
38373M-4H-0	Mortgage A GNR 2008-	03/01/2025	Paydown	XXX	6,565	6,565	6,231	6,247		317		317		6,565				53	12/16/2050	1.A
	Government National																			
38373M-FX-3	Mortgage A GNR 2002-	03/01/2025	Paydown	XXX	2,734	2,734	2,693	2,728		7		7		2,734				32	06/16/2042	1.A
	Government National																			
38373M-H7-8	Mortgage A GNR 2007-	03/01/2025	Paydown	XXX	3,083	3,083	2,264	2,177		906		906		3,083				20	06/16/2049	1.A
	Government National																			
38373M-HM-5	Mortgage A GNR 2003-	03/01/2025	Paydown	XXX	1,605	1,605	1,504	1,563		42		42		1,605				14	09/16/2044	1.A
	Government National																			
38373M-K9-0	Mortgage A GNR 2007-	03/01/2025	Paydown	XXX	10,114	10,114	8,528	9,675		438		438		10,114				74	07/16/2047	1.A
	Government National																			
38373M-KL-3	Mortgage A GNR 2003-	03/01/2025	Paydown	XXX	21,010	21,010	19,788	20,888		122		122		21,010				200	11/16/2043	1.A
	Government National																			
38373M-V7-2	Mortgage A GNR 2008-	03/01/2025	Paydown	XXX	2,071	2,071	1,838	2,031		40		40		2,071				18	02/16/2048	1.A
	Government National																			
38373M-VY-3	Mortgage A GNR 2006-	03/01/2025	Paydown	XXX	5,934	5,934	5,534	5,382		552		552		5,934				56	07/16/2046	1.A
	Government National																			
38373M-W6-3	Mortgage A GNR 2008-	03/01/2025	Paydown	XXX	9,966	9,966	7,960	9,626		340		340		9,966				75	02/16/2048	1.A
	Government National																			
38373M-Y7-9	Mortgage A GNR 2008-	03/01/2025	Paydown	XXX	10,157	10,157	8,586	10,001		156		156		10,157				82	04/16/2048	1.A
	Government National																			
38373V-T8-3	Mortgage A GNR 2002-	03/01/2025	Paydown	XXX	107,614	107,614	107,910	107,614						107,614				553	10/16/2042	1.A
	Government National																			
38374F-GS-7	Mortgage A GNR 2004-	03/01/2025	Paydown	XXX	37,128	37,128	36,505	37,034		94		94		37,128				332	09/16/2044	1.A
	Government National																			
38374N-JZ-1	Mortgage A GNR 2006-	03/01/2025	Paydown	XXX	5,272	5,272	3,950	5,115		157		157		5,272				35	02/16/2048	1.A
	Government National																			
38376G-ZD-5	Mortgage A GNR 2010-	03/01/2025	Paydown	XXX	22,020	22,020	18,572	19,681		2,339		2,339		22,020				136	12/16/2050	1.A
	Government National																			
38378B-SJ-9	Mortgage A GNR 2012-	03/01/2025	Paydown	XXX	16,647	16,647	17,060	16,896		(248)		(248)		16,647				86	01/16/2055	1.A
1029999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					261,920	261,920	248,923	256,658		5,262		5,262		261,920				1,766	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)																				
	Freddie Mac FR SD8279																			
3132DW-FU-2	6.000% 11/01/52	03/01/2025	Paydown	XXX	499,720	499,720	499,407	499,407		312		312		499,720				4,820	11/01/2052	1.A
	Freddie Mac FR SD8324																			
3132DW-G9-8	5.500% 05/01/53	03/01/2025	Paydown	XXX	149,276	149,276	150,487	150,444		(1,168)		(1,168)		149,276				1,258	05/01/2053	1.A
	Freddie Mac FR SD8394																			
3132DW-KF-9	5.000% 01/01/54	03/01/2025	Paydown	XXX	174,001	174,001	171,765	171,793		2,208		2,208		174,001				1,449	01/01/2054	1.A
	Freddie Mac FHR 2439 LH																			
31339W-NA-0	6.000% 04/15/3	03/01/2025	Paydown	XXX	38,473	38,473	37,456	38,114		358		358		38,473				408	04/15/2032	1.A
	Freddie Mac FR QD1556																			
3133AX-WR-9	2.500% 11/01/51	03/01/2025	Paydown	XXX	8,598	8,598	8,856	8,842		(244)		(244)		8,598				36	11/01/2051	1.B FE
	Freddie Mac FR RA8278																			
3133KQ-FT-8	5.000% 12/01/52	03/01/2025	Paydown	XXX	47,017	47,017	46,856	46,856		162		162		47,017				274	12/01/2052	1.A
	Freddie Mac FR RA9167																			
3133KR-FG-4	5.500% 06/01/53	03/01/2025	Paydown	XXX	79,666	79,666	79,119	79,124		542		542		79,666				867	06/01/2053	1.A
	Freddie Mac FHR 2054 PE																			
3133TE-3N-2	6.250% 05/15/2	03/01/2025	Paydown	XXX	20,991	20,991	20,271	20,825		166		166		20,991				190	05/15/2028	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3133TH-G8-4	Freddie Mac FHR 2102 PE 6.500% 12/15/2	03/01/2025	Paydown	XXX	20,988	20,988	20,357	20,824		164		164		20,988				218	12/15/2028	1.A
3133TH-K8-9	Freddie Mac FHR 2103 PS 6.500% 12/15/2	03/01/2025	Paydown	XXX	12,448	12,448	12,210	12,376		72		72		12,448				127	12/15/2028	1.A
3136AO-EK-9	Fannie Mae FNR 2011-81 GZ 4.000% 08/25	03/01/2025	Paydown	XXX	12,195	12,195	11,919	12,152		42		42		12,195				81	08/25/2041	1.A
3136AO-RX-7	Fannie Mae FNR 2011-80 ZA 4.000% 08/25	03/01/2025	Paydown	XXX	188,084	188,084	175,373	185,939		2,145		2,145		188,084				1,243	08/25/2041	1.A
3136A1-C8-6	Fannie Mae FNR 2011-101 NB 4.000% 10/2	03/01/2025	Paydown	XXX	12,692	12,692	12,692	12,692						12,692				85	10/25/2041	1.A
3136A1-ZD-0	Fannie Mae FNR 2011-101 CB 4.000% 10/2	03/01/2025	Paydown	XXX	67,198	67,198	66,988	67,003		195		195		67,198				397	10/25/2041	1.A
3136A7-JB-9	Fannie Mae FNR 2012-67 MZ 3.500% 07/25	03/01/2025	Paydown	XXX	22,729	22,729	22,664	22,684		45		45		22,729				135	07/25/2042	1.A
3136A7-TU-6	Fannie Mae FNR 2012-80 NZ 3.500% 05/25	03/01/2025	Paydown	XXX	93,172	93,172	92,980	92,985		188		188		93,172				543	05/25/2042	1.A
3136A8-D6-4	Fannie Mae FNR 2012-103 ZC 3.500% 09/2	03/01/2025	Paydown	XXX	29,538	29,538	28,518	28,530		1,008		1,008		29,538				157	09/25/2042	1.A
3136AE-4P-9	Fannie Mae FNR 2013-71 ZA 3.500% 07/25	03/01/2025	Paydown	XXX	155,670	155,670	150,428	151,376		4,293		4,293		155,670				896	07/25/2043	1.A
3136AE-5X-1	Fannie Mae FNR 2013-74 ZH 3.500% 07/25	03/01/2025	Paydown	XXX	109,502	109,502	99,033	100,699		8,802		8,802		109,502				649	07/25/2043	1.A
3136AE-S3-2	Fannie Mae FNR 2013-52 BC 3.000% 06/25	03/01/2025	Paydown	XXX	46,062	46,062	44,809	45,235		826		826		46,062				271	06/25/2043	1.A
3136AF-AE-4	Fannie Mae FNR 2013-79 EZ 3.500% 07/25	03/01/2025	Paydown	XXX	157,734	157,734	148,840	150,649		7,086		7,086		157,734				808	07/25/2043	1.A
3136AF-AK-0	Fannie Mae FNR 2013-79 QZ 3.500% 07/25	03/01/2025	Paydown	XXX	61,292	61,292	57,994	58,733		2,559		2,559		61,292				369	07/25/2043	1.A
3136AF-VT-8	Fannie Mae FNR 2013-66 MB 3.000% 07/25	03/01/2025	Paydown	XXX	27,906	27,906	26,301	27,002		904		904		27,906				141	07/25/2043	1.A
3136AF-YY-4	Fannie Mae FNR 2013-80 VZ 4.000% 08/25	03/01/2025	Paydown	XXX	350,438	350,438	341,729	342,658		7,780		7,780		350,438				2,319	08/25/2043	1.A
3136AG-MJ-8	Fannie Mae FNR 2013-108 VZ 3.000% 10/2	03/01/2025	Paydown	XXX	122,522	122,522	120,804	120,935		1,587		1,587		122,522				546	10/25/2043	1.A
3136AG-NP-3	Fannie Mae FNR 2013-103 GZ 3.000% 10/2	03/01/2025	Paydown	XXX	205,688	205,688	182,353	190,405		15,282		15,282		205,688				843	10/25/2033	1.A
3136AG-P8-9	Fannie Mae FNR 2013-114 Z 3.000% 03/25	03/01/2025	Paydown	XXX	476,689	476,689	423,340	469,484		7,205		7,205		476,689				2,472	03/25/2040	1.A
3136AH-VS-6	Fannie Mae FNR 2013-136 CZ 3.500% 01/2	03/01/2025	Paydown	XXX	74,459	74,459	62,895	64,902		9,556		9,556		74,459				411	01/25/2044	1.A
3136AP-3A-8	Fannie Mae FNR 2015-64 AZ 3.000% 09/25	03/01/2025	Paydown	XXX	111,416	111,416	111,299	111,280		136		136		111,416				530	09/25/2045	1.A
3136AP-CW-0	Fannie Mae FNR 2015-47 AY 3.000% 07/25	03/01/2025	Paydown	XXX	29,971	29,971	27,759	27,885		2,086		2,086		29,971				147	07/25/2045	1.A
3136AQ-AN-0	FEDERAL NATIONAL MORTGAGE ASSO FNR 2015-	03/01/2025	Paydown	XXX	78,974	78,974	75,827	76,350		2,624		2,624		78,974				381	10/25/2045	1.A
3136AR-J3-3	Fannie Mae FNR 2016-22 ZL 3.000% 04/25	03/01/2025	Paydown	XXX	25,872	25,872	25,779	25,787		85		85		25,872				95	04/25/2046	1.A
3136AS-A9-7	Fannie Mae FNR 2016-41 MZ 3.000% 07/25	03/01/2025	Paydown	XXX	30,776	30,776	30,363	30,417		359		359		30,776				154	07/25/2046	1.A
3136AS-CT-1	Fannie Mae FNR 2016-24 ZM 3.000% 05/25	03/01/2025	Paydown	XXX	130,682	130,682	130,546	130,520		162		162		130,682				540	05/25/2046	1.A
3136AU-4D-0	Fannie Mae FNR 2017-8 BZ 3.000% 02/25/	03/01/2025	Paydown	XXX	49,332	49,332	44,281	45,178		4,155		4,155		49,332				240	02/25/2047	1.A
3136AU-YU-9	Fannie Mae FNR 2016-94 ZA 3.500% 12/25	03/01/2025	Paydown	XXX	69,845	69,845	68,520	68,937		908		908		69,845				370	12/25/2046	1.A
3136AV-2Z-1	Fannie Mae FNR 2017-21 ZD 3.500% 04/25	03/01/2025	Paydown	XXX	42,227	42,227	38,725	39,888		2,339		2,339		42,227				247	04/25/2047	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3136AV-JB-6	Fannie Mae FNR 2017-4 ZC 3.500% 02/25/	03/01/2025	Paydown	XXX	132,663	132,663	132,663	132,663						132,663				656	02/25/2047	1.A
3136AW-5S-2	Fannie Mae FNR 2017-52 KZ 3.500% 07/25	03/01/2025	Paydown	XXX	26,063	26,063	25,604	25,688		376		376		26,063				164	07/25/2047	1.A
3136AW-A9-8	Fannie Mae FNR 2017-45 ZK 3.500% 06/25	03/01/2025	Paydown	XXX	55,752	55,752	50,773	52,149		3,603		3,603		55,752				326	06/25/2047	1.A
3136AW-HZ-3	Fannie Mae FNR 2017-39 CY 3.500% 05/25	03/01/2025	Paydown	XXX	20,229	20,229	18,880	18,962		1,268		1,268		20,229				118	05/25/2047	1.A
3136AW-Z7-5	Fannie Mae FNR 2017-51 EZ 3.000% 07/25	03/01/2025	Paydown	XXX	90,823	90,823	84,489	86,481		4,341		4,341		90,823				625	07/25/2047	1.A
3136AX-GA-7	Fannie Mae FNR 2017-49 ZC 3.500% 07/25	03/01/2025	Paydown	XXX	116,801	116,801	113,631	114,312		2,489		2,489		116,801				647	07/25/2047	1.A
3136AX-TC-9	FNR 2017-62 ZC FNR 2017-62 ZC 3.500% 0	03/01/2025	Paydown	XXX	144,031	144,031	139,728	144,031						144,031				1,158	08/25/2047	1.A
3136AX-YN-9	Fannie Mae FNR 2017-61 TZ 3.000% 08/25	03/01/2025	Paydown	XXX	76,424	76,424	71,199	72,866		3,558		3,558		76,424				375	08/25/2047	1.A
3136AY-YZ-0	Fannie Mae FNR 2017-90 ZD 3.500% 11/25	03/01/2025	Paydown	XXX	75,444	75,444	75,236	75,231		213		213		75,444				443	11/25/2047	1.A
3136B1-T7-9	Fannie Mae FNR 2018-38 VZ 4.000% 06/25	03/01/2025	Paydown	XXX	20,864	20,864	20,858	20,862		2		2		20,864				132	06/25/2048	1.A
3136B2-GE-6	Fannie Mae FNR 2018-45 ZD 3.500% 06/25	03/01/2025	Paydown	XXX	113,248	113,248	106,340	107,590		5,658		5,658		113,248				508	06/25/2048	1.A
3136B2-NL-2	Fannie Mae FNR 2018-53 BZ 3.500% 07/25	03/01/2025	Paydown	XXX	313,822	313,822	286,576	294,937		18,885		18,885		313,822				2,457	07/25/2048	1.A
3136B2-SB-9	Fannie Mae FNR 2018-47 GZ 3.500% 07/25	03/01/2025	Paydown	XXX	60,199	60,199	57,209	57,637		2,562		2,562		60,199				344	07/25/2048	1.A
3136B2-UE-0	Fannie Mae FNR 2018-55 LZ 3.500% 08/01	03/01/2025	Paydown	XXX	55,600	55,600	50,606	51,623		3,977		3,977		55,600				363	08/01/2048	1.A
3136B2-YL-0	Fannie Mae FNR 2018-54 LZ 3.500% 08/25	03/01/2025	Paydown	XXX	26,238	26,238	24,784	25,045		1,193		1,193		26,238				207	08/25/2048	1.A
3136B3-BL-3	Fannie Mae FNR 2018-70 CZ 4.000% 10/25	03/01/2025	Paydown	XXX	105,170	105,170	102,196	102,658		2,512		2,512		105,170				678	10/25/2048	1.A
3136B3-DT-4	Fannie Mae FNR 2018-73 BZ 3.500% 10/25	03/01/2025	Paydown	XXX	104,969	104,969	100,186	100,891		4,078		4,078		104,969				545	10/25/2048	1.A
3136B3-GN-4	Fannie Mae FNR 2018-76 ZB 3.500% 10/25	03/01/2025	Paydown	XXX	32,291	32,291	29,192	29,800		2,490		2,490		32,291				190	10/25/2048	1.A
3136B3-MM-9	Fannie Mae FNR 2018-84 ZA 3.500% 11/25	03/01/2025	Paydown	XXX	62,718	62,718	56,280	57,866		4,852		4,852		62,718				291	11/25/2048	1.A
3136B3-MV-9	Fannie Mae FNR 2018-84 ZD 3.500% 11/25	03/01/2025	Paydown	XXX	22,998	22,998	20,754	21,360		1,638		1,638		22,998				134	11/25/2048	1.A
3136B7-JB-8	Fannie Mae FNR 2019-72 ZL 3.000% 12/25	03/01/2025	Paydown	XXX	35,401	35,401	35,034	35,157		244		244		35,401				174	12/25/2049	1.A
3136B7-M5-7	Fannie Mae FNR 2019-77 JZ 3.000% 01/25	03/01/2025	Paydown	XXX	24,176	24,176	23,687	23,942		235		235		24,176				89	01/25/2050	1.A
3136B7-V2-4	Fannie Mae FNR 2019-82 HZ 3.000% 01/25	03/01/2025	Paydown	XXX	28,455	28,455	28,387	28,388		66		66		28,455				147	01/25/2050	1.A
3136B8-HA-0	Fannie Mae FNR 2020-3 JZ 3.000% 02/25/	03/01/2025	Paydown	XXX	85,774	85,774	85,304	85,444		330		330		85,774				315	02/25/2050	1.A
3136B8-HM-4	Fannie Mae FNR 2020-3 AZ 3.000% 02/25/	03/01/2025	Paydown	XXX	16,815	16,815	16,705	16,743		72		72		16,815				78	02/25/2050	1.A
3136B8-LT-4	Fannie Mae FNR 2020-7 DZ 3.000% 02/25/	03/01/2025	Paydown	XXX	46,746	46,746	46,676	46,742		4		4		46,746				275	02/25/2050	1.A
3137A0-K9-5	Freddie Mac FHR 3695 JG 4.500% 07/15/4	03/01/2025	Paydown	XXX	49,772	49,772	49,828	49,800		(28)		(28)		49,772				343	07/15/2040	1.A
3137A7-UU-2	FEDERAL HOME LOAN MORTGAGE COR FHR 3828	03/01/2025	Paydown	XXX	178,045	178,045	172,013	177,436		609		609		178,045				1,701	03/15/2041	1.A
3137A9-Y2-6	FEDERAL HOME LOAN MORTGAGE COR FHR 3835	03/01/2025	Paydown	XXX	123,723	123,723	120,730	123,134		589		589		123,723				805	04/15/2041	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
3137AN-ST-3	Freddie Mac FHR 4027 PY 3.500% 04/15/4	03/01/2025	Paydown	XXX	406,281	406,281	415,169	409,788		(3,506)		(3,506)		406,281				2,830	04/15/2042	1.A
3137B2-NF-3	Freddie Mac FHR 4219 JZ 3.500% 06/15/4	03/01/2025	Paydown	XXX	78,103	78,103	75,331	75,796		2,307		2,307		78,103				535	06/15/2043	1.A
3137B3-6D-5	Freddie Mac FHR 4215 ZK 3.500% 06/15/4	03/01/2025	Paydown	XXX	43,999	43,999	41,573	41,847		2,151		2,151		43,999				257	06/15/2043	1.A
3137B3-A3-2	Freddie Mac FHR 4230 Z 2.500% 07/15/43	03/01/2025	Paydown	XXX	31,987	31,987	24,631	23,766		8,221		8,221		31,987				134	07/15/2043	1.A
3137B3-AJ-7	Freddie Mac FHR 4227 AZ 3.500% 07/15/4	03/01/2025	Paydown	XXX	44,067	44,067	41,715	41,134		2,933		2,933		44,067				256	07/15/2043	1.A
3137B3-RV-2	Freddie Mac FHR 4235 BC 2.500% 08/15/2	03/01/2025	Paydown	XXX	109,699	109,699	94,341	104,721		4,977		4,977		109,699				456	08/15/2028	1.A
3137B4-KX-3	Freddie Mac FHR 4253 PB 3.500% 08/15/4	03/01/2025	Paydown	XXX	41,788	41,788	39,072	40,019		1,769		1,769		41,788				268	08/15/2041	1.A
3137B4-RQ-1	Freddie Mac FHR 4249 GW 3.500% 10/15/4	03/01/2025	Paydown	XXX	40,077	40,077	37,108	37,954		2,122		2,122		40,077				273	10/15/2041	1.A
3137B6-LL-3	Freddie Mac FHR 4285 PB 4.000% 11/15/4	03/01/2025	Paydown	XXX	71,967	71,967	72,169	72,031		(65)		(65)		71,967				398	11/15/2043	1.A
3137BL-EX-2	Freddie Mac FHR 4510 ZH 3.000% 09/15/4	03/01/2025	Paydown	XXX	186,404	186,404	186,253	186,229		175		175		186,404				1,069	09/15/2045	1.A
3137BR-ER-2	Freddie Mac FHR 4607 HB 3.000% 08/15/4	03/01/2025	Paydown	XXX	161,048	161,048	157,085	158,202		2,846		2,846		161,048				586	08/15/2046	1.A
3137BS-YV-9	Freddie Mac FHR 4630 ZL 3.000% 11/15/4	03/01/2025	Paydown	XXX	72,789	72,789	65,310	67,878		4,911		4,911		72,789				467	11/15/2046	1.A
3137BV-BA-3	FEDERAL HOME LOAN MORTGAGE COR FHR 4656	03/01/2025	Paydown	XXX	258,541	258,541	246,220	247,650		10,891		10,891		258,541				1,000	02/15/2047	1.A
3137BV-QS-8	FEDERAL HOME LOAN MORTGAGE COR FHR 4657	03/01/2025	Paydown	XXX	188,909	188,909	188,909	188,909						188,909				1,088	02/15/2047	1.A
3137BW-RN-6	Freddie Mac FHR 4664 TZ 3.000% 03/15/4	03/01/2025	Paydown	XXX	440,728	440,728	409,741	420,158		20,570		20,570		440,728				2,080	03/15/2047	1.A
3137BY-5W-6	Freddie Mac FHR 4680 BQ 3.500% 05/15/4	03/01/2025	Paydown	XXX	7,316	7,316	7,096	7,109		206		206		7,316				28	05/15/2047	1.A
3137F1-7F-9	FEDERAL HOME LOAN MORTGAGE COR FHR 4693	03/01/2025	Paydown	XXX	82,437	82,437	77,382	78,814		3,623		3,623		82,437				340	06/15/2047	1.A
3137F2-ZW-9	Freddie Mac FHR 4711 CZ 3.500% 08/15/4	03/01/2025	Paydown	XXX	121,365	121,365	119,513	120,006		1,359		1,359		121,365				926	08/15/2047	1.A
3137F3-K6-0	Freddie Mac FHR 4768 ZH 3.000% 03/01/4	03/01/2025	Paydown	XXX	110,827	110,827	99,771	101,841		8,986		8,986		110,827				522	03/01/2048	1.A
3137F5-3A-5	FEDERAL HOME LOAN MORTGAGE COR FHR 4791	03/01/2025	Paydown	XXX	113,635	113,635	113,694	113,627		8		8		113,635				784	03/15/2048	1.A
3137FB-YC-4	FEDERAL HOME LOAN MORTGAGE COR FHR 4734	03/01/2025	Paydown	XXX	45,634	45,634	42,368	43,098		2,536		2,536		45,634				221	12/15/2047	1.A
3137FC-4R-2	Freddie Mac FHR 4738 LZ 3.000% 12/15/4	03/01/2025	Paydown	XXX	69,702	69,702	65,020	66,568		3,135		3,135		69,702				349	12/15/2047	1.A
3137FD-DG-4	Freddie Mac FHR 4750 KZ 3.500% 01/15/4	03/01/2025	Paydown	XXX	154,333	154,333	154,214	154,082		252		252		154,333				854	01/15/2048	1.A
3137FG-3P-8	Freddie Mac FHR 4801 ZN 4.000% 05/15/4	03/01/2025	Paydown	XXX	462,235	462,235	461,562	461,489		745		745		462,235				3,019	05/15/2048	1.A
3137FG-5H-4	Freddie Mac FHR 4796 NZ 4.000% 05/15/4	03/01/2025	Paydown	XXX	179,589	179,589	179,589	179,589						179,589				1,309	05/15/2048	1.A
3137FJ-C2-3	FHLMC Multifamily Structured P FHR 4833	03/01/2025	Paydown	XXX	24,527	24,527	23,838	23,820		707		707		24,527				157	09/15/2048	1.A
3137FQ-HA-4	Freddie Mac FHR 4933 LZ 3.000% 12/25/4	03/01/2025	Paydown	XXX	96,139	96,139	95,915	95,918		221		221		96,139				480	12/25/2049	1.A
3137G1-BK-2	Freddie Mac Whole Loan Securit FWLS 2017	03/01/2025	Paydown	XXX	14,426	14,426	13,928	13,962		464		464		14,426				72	12/25/2046	1.A
3137G1-BU-0	Freddie Mac Whole Loan Securit FWLS 2017	03/01/2025	Paydown	XXX	12,316	12,316	11,536	11,774		542		542		12,316				64	05/25/2047	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3137H9-RZ-4	Freddie Mac FHR 5297 DZ 6.000% 03/25/5	01/01/2025	Paydown	XXX	290,042	290,042	288,845	288,845		1,196		1,196		290,042				1,450	03/25/2053	1.A
31393G-3L-6	FEDERAL HOME LOAN MORTGAGE COR FHR 2531	03/01/2025	Paydown	XXX	65,219	65,219	63,148	65,068		151		151		65,219				607	12/15/2032	1.A
31393U-4J-9	FannieMae Whole Loan FNW 2004-W1 1A7 5	03/01/2025	Paydown	XXX	34,408	34,408	34,408	34,408						34,408				322	11/25/2043	1.A
31393U-BC-6	FannieMae Whole Loan FNR 2003-123 ND 6	03/01/2025	Paydown	XXX	32,096	32,096	32,887	32,206		(111)		(111)		32,096				321	12/25/2033	1.A
31393U-NR-0	FannieMae Whole Loan FNW 2003-W18 1A7	03/01/2025	Paydown	XXX	223,753	223,753	223,753	223,753						223,753				2,238	08/25/2043	1.A
31393W-3S-6	Freddie Mac FHR 2650 PB 5.000% 07/15/3	03/01/2025	Paydown	XXX	22,717	22,717	21,407	22,338		379		379		22,717				180	07/15/2033	1.A
31393X-GN-1	FEDERAL NATIONAL MORTGAGE ASSO FNW 2004-	03/01/2025	Paydown	XXX	36,594	36,594	36,403	36,487		108		108		36,594				330	02/25/2044	1.A
31394B-YX-6	FEDERAL NATIONAL MORTGAGE ASSO FNR 2004-	03/01/2025	Paydown	XXX	72,740	72,740	62,673	72,157		583		583		72,740				550	12/25/2034	1.A
31394V-4H-0	FEDERAL NATIONAL MORTGAGE ASSO FNR 2006-	03/01/2025	Paydown	XXX	21,997	21,997	21,226	21,681		317		317		21,997				202	03/25/2036	1.A
31395C-XH-9	FEDERAL HOME LOAN MORTGAGE COR FHR 2827	03/01/2025	Paydown	XXX	28,162	28,162	28,567	28,237		(75)		(75)		28,162				330	07/15/2034	1.A
31396H-MW-6	FEDERAL HOME LOAN MORTGAGE COR FHR 3110	03/01/2025	Paydown	XXX	18,399	18,399	17,932	18,219		180		180		18,399				168	02/15/2036	1.A
31396N-HB-5	FEDERAL HOME LOAN MORTGAGE COR FHR 3136	03/01/2025	Paydown	XXX	20,609	20,609	20,189	20,433		176		176		20,609				207	04/15/2036	1.A
31396P-SS-1	FEDERAL NATIONAL MORTGAGE ASSO FNR 2007-	03/01/2025	Paydown	XXX	24,231	24,231	23,686	23,983		249		249		24,231				144	02/25/2037	1.A
31396U-VU-1	FEDERAL HOME LOAN MORTGAGE COR FHR 3184	03/01/2025	Paydown	XXX	265,591	265,591	274,073	268,199		(2,608)		(2,608)		265,591				2,853	07/15/2036	1.A
31396X-RS-5	Fannie Mae FNR 2007-90 B 6.000% 09/25/	03/01/2025	Paydown	XXX	692	692	685	687		5		5		692				7	09/25/2037	1.A
31397A-SH-7	FEDERAL HOME LOAN MORTGAGE COR FHR 3217	03/01/2025	Paydown	XXX	37,805	37,805	38,532	37,996		(191)		(191)		37,805				286	09/15/2036	1.A
31397B-5W-7	Freddie Mac FHR 3211 HE 6.000% 09/15/3	03/01/2025	Paydown	XXX	21,807	21,807	22,483	22,029		(222)		(222)		21,807				217	09/15/2036	1.A
31397B-6Q-9	Freddie Mac FHR 3211 MB 5.500% 09/15/3	03/01/2025	Paydown	XXX	22,622	22,622	21,866	22,325		298		298		22,622				204	09/15/2036	1.A
31397C-SZ-3	FEDERAL HOME LOAN MORTGAGE COR FHR 3242	03/01/2025	Paydown	XXX	397,684	397,684	403,898	399,033		(1,349)		(1,349)		397,684				3,726	11/15/2036	1.A
31397C-TD-1	FEDERAL HOME LOAN MORTGAGE COR FHR 3242	03/01/2025	Paydown	XXX	24,414	24,414	24,414	24,414						24,414				196	11/15/2036	1.A
31397G-PF-1	Freddie Mac FHR 3303 PD 5.500% 04/15/3	03/01/2025	Paydown	XXX	8,945	8,945	8,513	8,743		202		202		8,945				82	04/15/2037	1.A
31397H-B9-8	Freddie Mac FHR 3312 HP 5.500% 05/15/3	03/01/2025	Paydown	XXX	6,825	6,825	6,358	6,634		191		191		6,825				62	05/15/2037	1.A
31397J-QS-6	Freddie Mac FHR 3351 PC 6.000% 07/15/3	03/01/2025	Paydown	XXX	3,948	3,948	3,865	3,909		39		39		3,948				39	07/15/2037	1.A
31397J-W4-2	Freddie Mac FHR 3349 PE 6.000% 07/15/3	03/01/2025	Paydown	XXX	10,434	10,434	10,717	10,543		(109)		(109)		10,434				114	07/15/2037	1.A
31397Q-G5-1	Fannie Mae FNR 2011-18 ZE 4.500% 03/25	03/01/2025	Paydown	XXX	18,835	18,835	17,309	18,594		240		240		18,835				155	03/25/2041	1.A
31397Q-J3-3	Fannie Mae FNR 2011-18 KY 4.000% 03/25	03/01/2025	Paydown	XXX	35,731	35,731	33,687	34,724		1,007		1,007		35,731				230	03/25/2041	1.A
31397S-G9-9	Fannie Mae FNR 2011-46 Z 4.500% 05/25/	03/01/2025	Paydown	XXX	160,757	160,757	146,486	158,240		2,517		2,517		160,757				1,052	05/25/2041	1.A
31397S-VR-2	Fannie Mae FNR 2011-39 UZ 4.000% 05/25	03/01/2025	Paydown	XXX	111,861	111,861	105,441	111,022		838		838		111,861				752	05/25/2041	1.A
31397U-ZQ-5	Fannie Mae FNR 2011-58 HL 4.000% 07/25	03/01/2025	Paydown	XXX	11,234	11,234	10,597	10,861		373		373		11,234				75	07/25/2041	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
31397W-X9-1	Freddie Mac FHR 3473 AY 5.000% 07/15/3	03/01/2025	Paydown	XXX	25,422	25,422	24,532	25,023		399		399		25,422				203	07/15/2038	1.A
31398S-RK-1	Fannie Mae FNR 2010-143 Z 4.000% 12/25	03/01/2025	Paydown	XXX	7,884	7,884	7,721	7,866		18		18		7,884				53	12/25/2040	1.A
31398S-RV-7	Fannie Mae FNR 2010-143 BG 4.000% 12/2	03/01/2025	Paydown	XXX	20,368	20,368	18,968	19,686		682		682		20,368				155	12/25/2040	1.A
31398S-WG-4	Fannie Mae FNR 2010-139 HA 4.000% 11/2	03/01/2025	Paydown	XXX	22,412	22,412	21,150	21,872		540		540		22,412				130	11/25/2040	1.A
31398T-X6-3	Fannie Mae FNR 2010-103 ME 4.000% 09/2	03/01/2025	Paydown	XXX	5,030	5,030	5,009	5,010		20		20		5,030				33	09/25/2040	1.A
3140FX-EK-4	Fannie Mae FN BF0137 3.000% 08/01/56	03/01/2025	Paydown	XXX	139,340	139,340	136,700	136,829		2,511		2,511		139,340				663	08/01/2056	1.A
3140QN-Q3-9	Fannie Mae FN CB3173 3.500% 03/01/52	03/01/2025	Paydown	XXX	225,054	225,054	202,754	203,500		21,553		21,553		225,054				1,494	03/01/2052	1.A
3140QQ-CK-9	Fannie Mae FN CB4573 5.000% 09/01/52	03/01/2025	Paydown	XXX	106,317	106,317	106,151	106,151		166		166		106,317				729	09/01/2052	1.A
3140XL-F5-2	Fannie Mae N N 5.500% 05/01/53	03/01/2025	Paydown	XXX	67,037	67,037	67,090	67,083		(45)		(45)		67,037				577	05/01/2053	1.A
31418C-3J-1	Fannie Mae FN MA3500 4.000% 10/01/48	03/01/2025	Paydown	XXX	1,136	1,136	1,130	1,130		6		6		1,136				8	10/01/2048	1.A
31418C-4J-0	Fannie Mae FN MA3524 4.000% 11/01/48	03/01/2025	Paydown	XXX	1,528	1,528	1,522	1,520		8		8		1,528				10	11/01/2048	1.A
31418E-CS-7	Fannie Mae FN MA4580 3.500% 04/01/52	03/01/2025	Paydown	XXX	59,103	59,103	58,763	58,771		333		333		59,103				339	04/01/2052	1.A
31418E-D8-0	Fannie Mae FN MA4626 4.000% 06/01/52	03/01/2025	Paydown	XXX	393,241	393,241	392,270	392,278		962		962		393,241				2,552	06/01/2052	1.A
31418E-KU-3	Fannie Mae FN MA4806 5.000% 11/01/52	03/01/2025	Paydown	XXX	168,616	168,616	166,139	166,199		2,417		2,417		168,616				1,390	11/01/2052	1.A
31418E-KV-1	Fannie Mae FN MA4807 5.500% 11/01/52	03/01/2025	Paydown	XXX	315,453	315,453	312,733	312,780		2,673		2,673		315,453				3,000	11/01/2052	1.A
31418E-R8-5	Fannie Mae FN MA5010 5.500% 05/01/53	03/01/2025	Paydown	XXX	170,924	170,924	172,274	172,228		(1,304)		(1,304)		170,924				1,563	05/01/2053	1.A
31418E-S5-0	Fannie Mae FN MA5039 5.500% 06/01/53	03/01/2025	Paydown	XXX	182,558	182,558	183,927	183,879		(1,321)		(1,321)		182,558				1,595	06/01/2053	1.A
31418E-XT-2	Fannie Mae FN MA5189 5.000% 11/01/53	03/01/2025	Paydown	XXX	626,434	626,434	618,481	618,585		7,849		7,849		626,434				4,762	11/01/2053	1.A
31418E-XU-9	Fannie Mae FN MA5190 5.500% 11/01/53	03/01/2025	Paydown	XXX	871,309	871,309	874,542	874,458		(3,149)		(3,149)		871,309				7,637	11/01/2053	1.A
31418E-ZK-9	Fannie Mae FN MA5245 5.000% 01/01/54	03/01/2025	Paydown	XXX	674,278	674,278	665,781	665,887		8,391		8,391		674,278				6,010	01/01/2054	1.A
31418E-ZL-7	Fannie Mae FN MA5246 5.500% 01/01/54	03/01/2025	Paydown	XXX	1,003,278	1,003,278	1,007,393	1,007,285		(4,007)		(4,007)		1,003,278				8,518	01/01/2054	1.A
35563P-BD-0	Freddie Mac - SCRT SCRT 2017-2 MB 3.00	01/01/2025	Paydown	XXX															08/25/2056	1.A
35563P-GE-3	Freddie Mac - SCRT SCRT 2018-3 HZ 3.00	01/01/2025	No Broker	XXX	39,242	39,242	39,242	34,691		4,551		4,551		39,242					08/25/2057	1.A
35563P-GK-9	Freddie Mac - SCRT SCRT 2018-3 MZ 3.50	01/01/2025	No Broker	XXX	101,752	101,752	101,752	95,100		6,652		6,652		101,752					08/25/2057	1.A
35563P-HJ-1	Freddie Mac - SCRT SCRT 2018-4 MZ 3.50	01/01/2025	No Broker	XXX	57,638	57,638	57,638	51,563		6,075		6,075		57,638					03/25/2058	1.A
35563P-MP-1	Freddie Mac - SCRT SCRT 2019-4 MZ 3.00	01/01/2025	No Broker	XXX	69,784	69,784	69,784	69,218		566		566		69,784					02/25/2059	1.A
3136AB-MR-1	Fannie Mae FNR 2012-148 CU	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	449,192	457,498	447,204	449,192						449,192					01/25/2043	1.A
31393T-3S-3	FEDERAL NATIONAL MORTGAGE ASSO FNR 2003-	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	1,593,216	1,674,237	1,459,750	1,593,216						1,593,216					12/25/2032	1.A
31393T-U6-1	FEDERAL NATIONAL MORTGAGE ASSO FNR 2003-	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	1,402,553	1,443,225	1,312,711	1,402,553						1,402,553					01/25/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
31393U-DL-4	FannieMae Whole Loan FNR 2003-119 SA	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	168,445	171,664	166,187	168,445						168,445					12/25/2033	1.A
31393U-DM-2	FannieMae Whole Loan FNR 2003-119 QD	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	101,041	102,998	99,690	101,041						101,041					12/25/2033	1.A
31393U-DN-0	FannieMae Whole Loan FNR 2003-119 UG	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	151,593	154,497	149,535	151,593						151,593					12/25/2033	1.A
31393U-DQ-3	FannieMae Whole Loan FNR 2003-119 SB	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	102,398	102,398	104,683	102,398						102,398					12/25/2033	1.A
31394K-KZ-6	FEDERAL HOME LOAN MORTGAGE COR FHR 2682	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	437,539	437,452	392,626	437,539						437,539					02/15/2033	1.A
31394K-L2-8	FEDERAL HOME LOAN MORTGAGE COR FHR 2682	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	1,980,224	1,978,365	1,941,949	1,980,224						1,980,224					01/15/2033	1.A
31394L-4S-8	Freddie Mac FHR 2684 S	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	840,039	839,920	732,765	840,039						840,039					01/15/2033	1.A
31394L-DC-3	Freddie Mac FHR 2691 JS	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	1,626,250	1,625,801	1,496,445	1,626,250						1,626,250					04/15/2033	1.A
31394L-GD-8	Freddie Mac FHR 2691 SW	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	595,949	595,325	590,192	595,949						595,949					09/15/2032	1.A
1039999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)					26,583,694	26,718,635	25,586,375	26,288,926		294,761		294,761		26,583,694				118,347	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)																				
130331-AA-9	CALIFORNIA HSG FIN AGY HOME MT CA CASHSG	03/01/2025	Paydown	XXX	7,344	7,344	7,344	7,344						7,344				49	12/01/2033	1.B FE
19648W-AA-5	COLORADO HOUSING AND FINANCE A CO COSHSG	03/01/2025	Paydown	XXX	6,565	6,565	6,565	6,565						6,565				43	07/01/2036	1.A
248796-CQ-5	FEDERAL NATIONAL MORTGAGE ASSO TX DNNHSG	03/01/2025	Paydown	XXX	7,612	7,612	7,612	7,612						7,612				29	11/01/2038	1.A
248796-CQ-5	FEDERAL NATIONAL MORTGAGE ASSO TX DNNHSG	01/01/2025	Paydown	XXX	2,554	2,554	2,554	2,554						2,554				(47)	11/01/2038	1.B FE
30292R-AJ-3	FREMF Mortgage Trust FREMF 2015-K46 B	03/01/2025	Paydown	XXX	15,535,310	15,535,310	14,828,957	15,463,531		71,778		71,778		15,535,310				146,095	04/25/2048	1.A FM
30309H-AC-1	FEDERAL HOME LOAN MORTGAGE COR OT FEDMFH	03/01/2025	Paydown	XXX	63,003	63,003	64,066	63,649		(645)		(645)		63,003				357	01/25/2036	1.A
30768W-AA-6	Farmer Mac Agricultural Real E FARM 2021	03/25/2025	Paydown	XXX	106,664	106,664	106,620	106,625		39		39		106,664				236	01/25/2051	1.A
3132WR-RN-5	Freddie Mac FR WA0503 3.830% 03/01/44	03/01/2025	Paydown	XXX	152,809	152,809	153,126	152,970		(162)		(162)		152,809				977	03/01/2044	1.A
3132WR-RT-2	Freddie Mac FR WA0508 2.580% 09/01/51	03/01/2025	Paydown	XXX	14,837	14,837	10,798	10,979		3,858		3,858		14,837				64	09/01/2051	1.A
3132WR-RU-9	Freddie Mac FR WA0509 4.000% 04/01/52	03/01/2025	Paydown	XXX	4,380	4,380	4,257	4,264		116		116		4,380				29	04/01/2052	1.A
3132WW-A7-7	Freddie Mac FR WA2529 3.500% 01/01/52	03/01/2025	Paydown	XXX	11,374	11,374	11,428	11,424		(50)		(50)		11,374				70	01/01/2052	1.A
3132WW-AA-0	Freddie Mac FR WA2500 3.260% 09/01/45	03/01/2025	Paydown	XXX	18,342	18,342	17,556	17,821		521		521		18,342				104	09/01/2045	1.A
3132WX-AW-0	Freddie Mac FR WA3420 3.300% 01/01/40	03/01/2025	Paydown	XXX	8,346	8,346	8,254	8,267		79		79		8,346				50	01/01/2040	1.A
3132WX-AY-6	Freddie Mac FR WA3422 3.300% 01/01/40	03/01/2025	Paydown	XXX	10,891	10,891	10,767	10,784		107		107		10,891				64	01/01/2040	1.A
3132Y7-GN-9	Freddie Mac FR WE2005 3.180% 09/01/33	03/01/2025	Paydown	XXX	69,368	69,368	65,558	66,800		2,568		2,568		69,368				368	09/01/2033	1.A
3132Y7-H7-3	Freddie Mac 3132Y7H73 3.790% 05/01/52	03/01/2025	Paydown	XXX	8,821	8,821	7,868	7,909		912		912		8,821				56	05/01/2052	1.A
3132YB-XA-9	Freddie Mac N N 3.850% 05/01/39	03/01/2025	Paydown	XXX	7,071	7,071	6,503	6,553		518		518		7,071				48	05/01/2039	1.A
3132YB-XQ-4	Freddie Mac FR WE6087 3.790% 09/01/35	03/01/2025	Paydown	XXX	71,984	71,984	61,757	62,539		9,445		9,445		71,984				486	09/01/2035	1.A
3132YB-XR-2	Freddie Mac FR WE6088 3.260% 02/01/40	03/01/2025	Paydown	XXX	15,936	15,936	12,395	12,579		3,357		3,357		15,936				91	02/01/2040	1.A
313637-2J-8	Fannie Mae FN 109777 4.030% 09/01/33	03/01/2025	Paydown	XXX	9,685	9,685	9,774	9,744		(60)		(60)		9,685				68	09/01/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
313637-R6-9	Fannie Mae FN 109509 3.870% 09/01/28	03/01/2025	Paydown	XXX	24,921	24,921	25,217	24,974		(53)		(53)		24,921				171	09/01/2028	1.A
313637-VK-3	Fannie Mae FN 109618 3.690% 10/01/28	03/01/2025	Paydown	XXX	31,878	31,878	32,047	31,908		(30)		(30)		31,878				209	10/01/2028	1.A
313637-W4-8	Fannie Mae FN 109667 4.000% 09/01/33	03/01/2025	Paydown	XXX	5,258	5,258	5,290	5,280		(22)		(22)		5,258				37	09/01/2033	1.A
313637-XD-7	Fannie Mae FN 109676 3.910% 09/01/33	03/01/2025	Paydown	XXX	8,633	8,633	8,602	8,616		18		18		8,633				60	09/01/2033	1.A
313637-YS-3	Fannie Mae FN 109721 4.090% 09/01/33	03/01/2025	Paydown	XXX	6,472	6,472	6,569	6,536		(63)		(63)		6,472				47	09/01/2033	1.A
313637-ZD-5	Fannie Mae FN 109740 3.790% 09/01/33	03/01/2025	Paydown	XXX	13,761	13,761	13,985	13,906		(145)		(145)		13,761				92	09/01/2033	1.A
3136B1-LF-9	Fannie Mae FNA 2018-M3 A2 3.165% 02/25	03/01/2025	Paydown	XXX	10,560	10,560	10,224	10,381		179		179		10,560				35	02/25/2030	1.A
31377U-5M-1	Fannie Mae FN 387952 3.880% 09/01/38	03/01/2025	Paydown	XXX	94,392	94,392	94,838	94,746		(354)		(354)		94,392				648	09/01/2038	1.A
31377U-6D-0	Fannie Mae FN 387968 4.060% 08/01/48	03/01/2025	Paydown	XXX	7,360	7,360	7,512	7,475		(115)		(115)		7,360				53	08/01/2048	1.A
3137H9-MG-1	Freddie Mac 3137H9MG1 4.050% 08/25/38	03/01/2025	Paydown	XXX	8,647	8,647	7,931	7,988		660		660		8,647				61	08/25/2038	1.B FE
3137HA-4G-8	Freddie Mac FRETE 2023-ML15 Trust 4.14	03/01/2025	Paydown	XXX	45,820	45,820	42,960	43,189		2,631		2,631		45,820				331	01/25/2040	1.B FE
3137HA-AA-4	Freddie Mac 3137HAAA4 4.632% 07/25/38	03/25/2025	Paydown	XXX	12,676	12,676	12,543	12,554		122		122		12,676				98	07/25/2038	1.B FE
3137HA-MK-9	Freddie Mac 3137HAMK9 2.990% 04/25/43	03/01/2025	Paydown	XXX	18,777	18,777	14,845	15,041		3,736		3,736		18,777				98	04/25/2043	1.B FE
3138L6-LM-8	Fannie Mae FN AM5731 3.990% 06/01/44	03/01/2025	Paydown	XXX	37,344	37,344	38,121	37,772		(428)		(428)		37,344				249	06/01/2044	1.A
3138LA-XT-1	Fannie Mae FN AM9689 3.850% 09/01/45	03/01/2025	Paydown	XXX	21,715	21,715	22,133	22,035		(321)		(321)		21,715				146	09/01/2045	1.A
3138LC-QA-6	Fannie Mae FN AN0448 3.880% 01/01/46	03/01/2025	Paydown	XXX	196,953	196,953	201,028	199,713		(2,760)		(2,760)		196,953				1,335	01/01/2046	1.A
3138LC-VN-2	Fannie Mae FN AN0620 4.010% 01/01/46	03/01/2025	Paydown	XXX	61,178	61,178	62,688	62,230		(1,052)		(1,052)		61,178				429	01/01/2046	1.A
3138LD-JE-4	Fannie Mae FN AN1160 3.500% 03/01/36	03/01/2025	Paydown	XXX	14,125	14,125	14,416	14,298		(173)		(173)		14,125				86	03/01/2036	1.A
3138LD-K4-4	Fannie Mae FN AN1214 3.560% 04/01/46	03/01/2025	Paydown	XXX	42,696	42,696	43,577	43,255		(559)		(559)		42,696				254	04/01/2046	1.A
3138LE-QX-2	Fannie Mae FN AN2269 3.240% 08/01/46	03/01/2025	Paydown	XXX	35,359	35,359	36,088	35,862		(504)		(504)		35,359				202	08/01/2046	1.A
3138LG-SU-1	Fannie Mae FN AN4130 3.440% 01/01/37	03/01/2025	Paydown	XXX	42,960	42,960	43,417	43,277		(317)		(317)		42,960				257	01/01/2037	1.A
3138LG-SV-9	Fannie Mae FN AN4131 3.440% 01/01/37	03/01/2025	Paydown	XXX	47,284	47,284	47,786	47,632		(348)		(348)		47,284				283	01/01/2037	1.A
3138LH-AV-6	Fannie Mae FN AN4519 4.050% 02/01/47	03/01/2025	Paydown	XXX	21,039	21,039	21,532	21,370		(331)		(331)		21,039				142	02/01/2047	1.A
3138LH-D3-5	Fannie Mae FN AN4621 3.560% 08/01/32	03/01/2025	Paydown	XXX	35,675	35,675	36,410	36,022		(348)		(348)		35,675				223	08/01/2032	1.A
3138LH-L9-3	Fannie Mae FN AN4851 3.850% 03/01/47	03/01/2025	Paydown	XXX	21,552	21,552	22,132	21,982		(430)		(430)		21,552				145	03/01/2047	1.A
3138LH-MA-9	Fannie Mae FN AN4852 3.890% 03/01/47	03/01/2025	Paydown	XXX	5,364	5,364	5,532	5,488		(124)		(124)		5,364				36	03/01/2047	1.A
3138LJ-XQ-8	Fannie Mae FN AN6086 3.380% 08/01/37	03/01/2025	Paydown	XXX	24,565	24,565	24,965	24,837		(271)		(271)		24,565				146	08/01/2037	1.A
3138LK-JK-4	Fannie Mae FN AN6565 3.420% 09/01/47	03/01/2025	Paydown	XXX	10,125	10,125	10,334	10,283		(157)		(157)		10,125				61	09/01/2047	1.A
3138LK-YX-9	Fannie Mae FN AN7025 3.595% 10/01/47	03/01/2025	Paydown	XXX	5,776	5,776	5,924	5,880		(104)		(104)		5,776				35	10/01/2047	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
	Fannie Mae FN AN7503																			
3138LL-KR-5	3.510% 11/01/37	03/01/2025	Paydown	XXX	8,464	8,464	8,638	8,579		(116)		(116)		8,464				53	11/01/2037	1.A
	Fannie Mae FN AN8917																			
3138LM-4B-6	3.590% 04/01/33	03/01/2025	Paydown	XXX	21,347	21,347	21,427	21,389		(42)		(42)		21,347				136	04/01/2033	1.A
	Fannie Mae FN AN8947																			
3138LM-5H-2	3.600% 04/01/33	03/01/2025	Paydown	XXX	13,260	13,260	13,426	13,359		(98)		(98)		13,260				85	04/01/2033	1.A
	Fannie Mae FN AN8967																			
3138LM-6D-0	3.490% 04/01/30	03/01/2025	Paydown	XXX	34,480	34,480	34,793	34,623		(143)		(143)		34,480				210	04/01/2030	1.A
	Fannie Mae FN AN8977																			
3138LM-6P-3	3.580% 05/01/33	03/01/2025	Paydown	XXX	70,073	70,073	69,854	69,951		122		122		70,073				441	05/01/2033	1.A
	Fannie Mae FN AN8984																			
3138LM-6W-8	3.510% 04/01/28	03/01/2025	Paydown	XXX	8,920	8,920	8,930	8,915		5		5		8,920				55	04/01/2028	1.A
	Fannie Mae FN AN8990																			
3138LM-7C-1	3.530% 04/01/30	03/01/2025	Paydown	XXX	50,969	50,969	51,192	51,063		(94)		(94)		50,969				303	04/01/2030	1.A
	Fannie Mae FN AN8993																			
3138LM-7F-4	3.780% 04/01/48	03/01/2025	Paydown	XXX	25,600	25,600	25,616	25,629		(28)		(28)		25,600				158	04/01/2048	1.A
	Fannie Mae FN AN8325																			
3138LM-HB-2	3.560% 02/01/38	03/01/2025	Paydown	XXX	40,985	40,985	41,225	41,136		(150)		(150)		40,985				254	02/01/2038	1.A
	Fannie Mae FN AN8416																			
3138LM-K6-9	3.740% 02/01/48	03/01/2025	Paydown	XXX	8,492	8,492	8,492	8,498		(6)		(6)		8,492				56	02/01/2048	1.A
	Fannie Mae FN AN8397																			
3138LM-KK-8	3.540% 03/01/48	03/01/2025	Paydown	XXX	13,467	13,467	13,356	13,390		77		77		13,467				83	03/01/2048	1.A
	Fannie Mae FN AN8398																			
3138LM-KL-6	3.500% 02/01/48	03/01/2025	Paydown	XXX	7,963	7,963	7,908	7,907		56		56		7,963				49	02/01/2048	1.A
	Fannie Mae FN AN8528																			
3138LM-PN-7	3.430% 03/01/33	03/01/2025	Paydown	XXX	23,186	23,186	23,320	23,261		(74)		(74)		23,186				140	03/01/2033	1.A
	Fannie Mae FN AN8630																			
3138LM-SU-8	3.490% 04/01/30	03/01/2025	Paydown	XXX	68,964	68,964	69,007	68,959		5		5		68,964				425	04/01/2030	1.A
	Fannie Mae FN AN8631																			
3138LM-SV-6	3.400% 04/01/30	03/01/2025	Paydown	XXX	112,144	112,144	112,214	112,140		4		4		112,144				672	04/01/2030	1.A
	Fannie Mae FN AN8735																			
3138LM-V5-9	3.650% 03/01/33	03/01/2025	Paydown	XXX	23,768	23,768	23,968	23,874		(106)		(106)		23,768				154	03/01/2033	1.A
	Fannie Mae FN AN8774																			
3138LM-XC-2	3.430% 05/01/30	03/01/2025	Paydown	XXX	22,077	22,077	22,091	22,078		(1)		(1)		22,077				133	05/01/2030	1.A
	Fannie Mae FN AN8776																			
3138LM-XE-8	3.520% 05/01/33	03/01/2025	Paydown	XXX	85,807	85,807	85,861	85,849		(42)		(42)		85,807				534	05/01/2033	1.A
	Fannie Mae FN AN8828																			
3138LM-Y2-3	3.630% 04/01/30	03/01/2025	Paydown	XXX	41,911	41,911	42,488	42,177		(266)		(266)		41,911				269	04/01/2030	1.A
	Fannie Mae FN AN8813																			
3138LM-YK-3	3.720% 04/01/33	03/01/2025	Paydown	XXX	17,257	17,257	17,527	17,398		(141)		(141)		17,257				113	04/01/2033	1.A
	Fannie Mae FN AN9899																			
3138LN-7M-7	3.810% 07/01/33	03/01/2025	Paydown	XXX	51,436	51,436	52,224	51,943		(507)		(507)		51,436				316	07/01/2033	1.A
	Fannie Mae FN AN9013																			
3138LN-AP-6	3.510% 06/01/28	02/01/2025	Paydown	XXX	11,000,000	11,000,000	11,006,875	10,992,267		7,733		7,733		11,000,000				66,495	06/01/2028	1.A
	Fannie Mae FN AN9120																			
3138LN-D2-4	3.700% 05/01/30	03/01/2025	Paydown	XXX	9,223	9,223	9,344	9,280		(57)		(57)		9,223				57	05/01/2030	1.A
	Fannie Mae FN AN9136																			
3138LN-EJ-6	3.480% 05/01/30	03/01/2025	Paydown	XXX	22,269	22,269	22,283	22,270		(2)		(2)		22,269				135	05/01/2030	1.A
	Fannie Mae FN AN9165																			
3138LN-FF-3	3.880% 05/01/38	03/01/2025	Paydown	XXX	5,189	5,189	5,226	5,218		(29)		(29)		5,189				35	05/01/2038	1.A
	Fannie Mae FN AN9223																			
3138LN-G9-6	3.580% 05/01/33	03/01/2025	Paydown	XXX	7,969	7,969	8,011	7,995		(26)		(26)		7,969				51	05/01/2033	1.A
	Fannie Mae FN AN9367																			
3138LN-MR-9	3.570% 06/01/30	03/01/2025	Paydown	XXX	80,840	80,840	81,004	80,905		(65)		(65)		80,840				449	06/01/2030	1.A
	Fannie Mae FN AN9387																			
3138LN-ND-9	3.670% 06/01/33	03/01/2025	Paydown	XXX	175,315	175,315	176,246	175,747		(432)		(432)		175,315				1,002	06/01/2033	1.A
	Fannie Mae FN AN9388																			
3138LN-NE-7	3.670% 06/01/33	03/01/2025	Paydown	XXX	78,474	78,474	78,891	78,741		(267)		(267)		78,474				501	06/01/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3138LN-NF-4	Fannie Mae FN AN9389 3.670% 06/01/33	03/01/2025	Paydown	XXX	27,828	27,828	27,976	27,925		(97)		(97)		27,828				178	06/01/2033	1.A
3138LN-NG-2	Fannie Mae FN AN9390 3.670% 06/01/33	03/01/2025	Paydown	XXX	191,455	191,455	192,472	191,963		(507)		(507)		191,455				1,100	06/01/2033	1.A
3138LN-NH-0	Fannie Mae FN AN9391 3.670% 06/01/33	03/01/2025	Paydown	XXX	198,690	198,690	199,746	199,217		(527)		(527)		198,690				1,258	06/01/2033	1.A
3138LN-SV-4	Fannie Mae FN AN9531 3.790% 06/01/33	03/01/2025	Paydown	XXX	17,085	17,085	17,090	17,090		(5)		(5)		17,085				116	06/01/2033	1.A
3138LN-UZ-2	Fannie Mae FN AN9599 4.250% 06/01/43	03/01/2025	Paydown	XXX	76,964	76,964	78,864	78,132		(1,168)		(1,168)		76,964				546	06/01/2043	1.A
3138LN-YB-1	Fannie Mae FN AN9705 3.880% 07/01/33	03/01/2025	Paydown	XXX	8,643	8,643	8,654	8,650		(7)		(7)		8,643				59	07/01/2033	1.A
3138LP-AC-0	Fannie Mae FN AN9902 3.810% 09/01/38	03/01/2025	Paydown	XXX	38,494	38,494	38,572	38,522		(28)		(28)		38,494				257	09/01/2038	1.A
3138LP-AL-0	Fannie Mae FN AN9910 3.810% 09/01/38	03/01/2025	Paydown	XXX	143,702	143,702	143,994	144,002		(299)		(299)		143,702				957	09/01/2038	1.A
3138LP-AR-7	Fannie Mae FN AN9915 3.790% 08/01/33	03/01/2025	Paydown	XXX	39,059	39,059	39,266	39,192		(133)		(133)		39,059				263	08/01/2033	1.A
3138LP-CV-6	Fannie Mae FN AN9983 3.850% 07/01/33	03/01/2025	Paydown	XXX	20,652	20,652	20,774	20,729		(78)		(78)		20,652				139	07/01/2033	1.A
3140HR-3B-7	Fannie Mae FN BL0793 4.150% 12/01/38	03/01/2025	Paydown	XXX	46,567	46,567	46,785	46,767		(200)		(200)		46,567				339	12/01/2038	1.A
3140HR-5F-6	Fannie Mae FN BL0845 4.150% 12/01/33	03/01/2025	Paydown	XXX	11,040	11,040	11,184	11,134		(95)		(95)		11,040				82	12/01/2033	1.A
3140HR-6G-3	Fannie Mae FN BL0870 4.280% 12/01/48	03/01/2025	Paydown	XXX	75,243	75,243	76,772	76,517		(1,274)		(1,274)		75,243				595	12/01/2048	1.A
3140HR-B3-6	Fannie Mae FN BL0057 3.970% 09/01/38	03/01/2025	Paydown	XXX	10,539	10,539	10,700	10,660		(121)		(121)		10,539				74	09/01/2038	1.A
3140HR-B4-4	Fannie Mae FN BL0058 3.970% 09/01/38	03/01/2025	Paydown	XXX	15,471	15,471	15,708	15,648		(177)		(177)		15,471				109	09/01/2038	1.A
3140HR-B8-5	Fannie Mae FN BL0062 3.780% 07/01/31	03/01/2025	Paydown	XXX	10,600	10,600	10,620	10,611		(11)		(11)		10,600				71	07/01/2031	1.A
3140HR-CR-2	Fannie Mae FN BL0079 3.990% 09/01/33	03/01/2025	Paydown	XXX	6,137	6,137	6,179	6,157		(20)		(20)		6,137				43	09/01/2033	1.A
3140HR-G4-9	Fannie Mae FN BL0218 3.800% 12/01/30	03/01/2025	Paydown	XXX	57,990	57,990	58,371	58,180		(190)		(190)		57,990				392	12/01/2030	1.A
3140HR-HF-3	Fannie Mae FN BL0229 4.000% 12/01/33	03/01/2025	Paydown	XXX	24,951	24,951	24,967	24,967		(16)		(16)		24,951				179	12/01/2033	1.A
3140HR-HT-3	Fannie Mae FN BL0241 3.890% 11/01/28	03/01/2025	Paydown	XXX	44,901	44,901	45,161	44,949		(48)		(48)		44,901				309	11/01/2028	1.A
3140HR-JJ-3	Fannie Mae FN BL0264 3.830% 11/01/28	03/01/2025	Paydown	XXX	50,092	50,092	50,327	50,131		(38)		(38)		50,092				341	11/01/2028	1.A
3140HR-K5-1	Fannie Mae FN BL0315 3.860% 11/01/30	03/01/2025	Paydown	XXX	21,611	21,611	21,801	21,704		(92)		(92)		21,611				149	11/01/2030	1.A
3140HR-LE-1	Fannie Mae FN BL0324 3.930% 10/01/30	03/01/2025	Paydown	XXX	29,015	29,015	29,450	29,243		(228)		(228)		29,015				200	10/01/2030	1.A
3140HR-M7-5	Fannie Mae FN BL0381 3.825% 10/01/28	03/01/2025	Paydown	XXX	25,005	25,005	25,036	24,996		9		9		25,005				169	10/01/2028	1.A
3140HR-M8-3	Fannie Mae FN BL0382 3.825% 10/01/28	03/01/2025	Paydown	XXX	29,173	29,173	29,209	29,162		10		10		29,173				198	10/01/2028	1.A
3140HR-MS-9	Fannie Mae FN BL0368 4.030% 10/01/33	01/01/2025	Paydown	XXX	12,397,544	12,397,544	12,645,473	11,735,618		661,926		661,926		12,397,544				43,023	10/01/2033	1.A
3140HR-NZ-2	Fannie Mae FN BL0407 4.020% 11/01/33	03/01/2025	Paydown	XXX	38,715	38,715	39,489	39,228		(513)		(513)		38,715				273	11/01/2033	1.A
3140HR-Q7-1	Fannie Mae FN BL0477 4.000% 11/01/28	03/01/2025	Paydown	XXX	30,947	30,947	31,130	30,980		(34)		(34)		30,947				220	11/01/2028	1.A
3140HR-WP-4	Fannie Mae FN BL0653 4.080% 12/01/32	03/01/2025	Paydown	XXX	11,616	11,616	11,624	11,622		(6)		(6)		11,616				85	12/01/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
	Fannie Mae FN BL0661																			
3140HR-WX-7	3.990% 11/01/33	03/01/2025	Paydown	XXX	73,343	73,343	73,514	73,475		(132)		(132)		73,343				511	11/01/2033	1.A
	Fannie Mae FN BL0719																			
3140HR-YR-8	4.490% 12/01/48	03/01/2025	Paydown	XXX	9,697	9,697	9,952	9,904		(207)		(207)		9,697				77	12/01/2048	1.A
	Fannie Mae FN BL0745																			
3140HR-ZK-2	4.090% 01/01/34	03/01/2025	Paydown	XXX	70,996	70,996	71,240	71,091		(96)		(96)		70,996				509	01/01/2034	1.A
	Fannie Mae FN BL0748																			
3140HR-ZN-6	4.090% 01/01/34	03/01/2025	Paydown	XXX	14,767	14,767	14,818	14,806		(39)		(39)		14,767				106	01/01/2034	1.A
	Fannie Mae FN BL0757																			
3140HR-ZX-4	4.110% 02/01/31	03/01/2025	Paydown	XXX	21,991	21,991	22,135	22,063		(72)		(72)		21,991				162	02/01/2031	1.A
	Fannie Mae FN BL1672																			
3140HS-2E-0	3.960% 02/01/31	03/01/2025	Paydown	XXX	13,221	13,221	13,362	13,296		(74)		(74)		13,221				93	02/01/2031	1.A
	Fannie Mae FN BL1721																			
3140HS-4F-5	3.770% 03/01/31	03/01/2025	Paydown	XXX	5,955	5,955	6,078	6,023		(68)		(68)		5,955				40	03/01/2031	1.A
	Fannie Mae FN BL0939																			
3140HS-BH-3	4.300% 12/01/36	03/01/2025	Paydown	XXX	6,702	6,702	6,706	6,593		109		109		6,702				51	12/01/2036	1.A
	Fannie Mae FN BL0944																			
3140HS-BN-0	3.930% 01/01/31	03/01/2025	Paydown	XXX	31,863	31,863	31,893	31,875		(12)		(12)		31,863				223	01/01/2031	1.A
	Fannie Mae FN BL0964																			
3140HS-CA-7	4.240% 12/01/33	03/01/2025	Paydown	XXX	9,893	9,893	9,964	9,941		(48)		(48)		9,893				74	12/01/2033	1.A
	Fannie Mae FN BL0973																			
3140HS-CK-5	4.270% 12/01/33	03/01/2025	Paydown	XXX	8,820	8,820	8,897	8,858		(38)		(38)		8,820				66	12/01/2033	1.A
	Fannie Mae FN BL1126																			
3140HS-HC-8	4.000% 01/01/29	03/01/2025	Paydown	XXX	17,219	17,219	17,230	17,203		16		16		17,219				123	01/01/2029	1.A
	Fannie Mae FN BL1345																			
3140HS-P7-0	4.770% 01/01/49	03/01/2025	Paydown	XXX	4,274	4,274	4,391	4,293		(19)		(19)		4,274				36	01/01/2049	1.A
	Fannie Mae FN BL1330																			
3140HS-PQ-8	3.880% 01/01/34	03/01/2025	Paydown	XXX	23,247	23,247	23,474	23,405		(158)		(158)		23,247				159	01/01/2034	1.A
	Fannie Mae FN BL1362																			
3140HS-QQ-7	3.800% 01/01/34	03/01/2025	Paydown	XXX	19,295	19,295	19,295	19,295						19,295				131	01/01/2034	1.A
	Fannie Mae FN BL1380																			
3140HS-RA-1	3.950% 02/01/34	03/01/2025	Paydown	XXX	16,756	16,756	16,808	16,793		(37)		(37)		16,756				116	02/01/2034	1.A
	Fannie Mae FN BL1396																			
3140HS-RS-2	4.280% 01/01/39	03/01/2025	Paydown	XXX	4,457	4,457	4,571	4,544		(86)		(86)		4,457				34	01/01/2039	1.A
	Fannie Mae FN BL1399																			
3140HS-RV-5	3.785% 01/01/31	03/01/2025	Paydown	XXX	87,930	87,930	88,438	88,204		(275)		(275)		87,930				590	01/01/2031	1.A
	Fannie Mae FN BL1502																			
3140HS-U4-1	4.080% 02/01/49	03/01/2025	Paydown	XXX	24,735	24,735	25,183	25,067		(332)		(332)		24,735				168	02/01/2049	1.A
	Fannie Mae FN BL1499																			
3140HS-UZ-2	3.680% 02/01/31	03/01/2025	Paydown	XXX	17,252	17,252	17,373	17,317		(65)		(65)		17,252				112	02/01/2031	1.A
	Fannie Mae FN BL1509																			
3140HS-VB-4	3.725% 02/01/34	03/01/2025	Paydown	XXX	24,483	24,483	24,621	24,573		(90)		(90)		24,483				163	02/01/2034	1.A
	Fannie Mae FN BL1560																			
3140HS-WW-7	3.980% 02/01/31	03/01/2025	Paydown	XXX	16,328	16,328	16,420	16,372		(44)		(44)		16,328				162	02/01/2031	1.A
	Fannie Mae FN BL1600																			
3140HS-X6-3	3.660% 03/01/31	03/01/2025	Paydown	XXX	6,620	6,620	6,676	6,651		(31)		(31)		6,620				43	03/01/2031	1.A
	Fannie Mae FN BL1584																			
3140HS-XN-6	3.890% 02/01/34	03/01/2025	Paydown	XXX	10,042	10,042	10,148	10,107		(65)		(65)		10,042				68	02/01/2034	1.A
	Fannie Mae FN BL1638																			
3140HS-ZC-8	3.740% 02/01/30	03/01/2025	Paydown	XXX	3,422	3,422	3,454	3,429		(7)		(7)		3,422				23	02/01/2030	1.A
	Fannie Mae FN BL2587																			
3140HT-2V-0	3.960% 06/01/49	03/01/2025	Paydown	XXX	1,902	1,902	1,932	1,924		(22)		(22)		1,902				13	06/01/2049	1.A
	Fannie Mae FN BL1890																			
3140HT-C4-9	3.500% 05/01/34	03/01/2025	Paydown	XXX	30,988	30,988	31,467	31,309		(321)		(321)		30,988				193	05/01/2034	1.A
	Fannie Mae FN BL1930																			
3140HT-EC-9	3.760% 03/01/37	03/01/2025	Paydown	XXX	7,075	7,075	7,695	7,513		(438)		(438)		7,075				47	03/01/2037	1.A
	Fannie Mae FN BL2180																			
3140HT-M6-3	3.370% 06/01/34	03/01/2025	Paydown	XXX	39,701	39,701	39,745	39,738		(37)		(37)		39,701				236	06/01/2034	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3140HT-N7-0	Fannie Mae FN BL2213 3.340% 05/01/34	03/01/2025	Paydown	XXX	4,238	4,238	4,240	4,240		(3)		(3)		4,238				25	05/01/2034	1.A
3140HT-NB-1	Fannie Mae FN BL2185 4.070% 05/01/49	03/01/2025	Paydown	XXX	4,536	4,536	4,630	4,614		(78)		(78)		4,536				33	05/01/2049	1.A
3140HT-S5-9	Fannie Mae FN BL2339 3.340% 05/01/34	03/01/2025	Paydown	XXX	50,851	50,851	50,645	50,730		121		121		50,851				299	05/01/2034	1.A
3140HT-S6-7	Fannie Mae FN BL2340 3.370% 05/01/29	03/01/2025	Paydown	XXX	12,926	12,926	12,995	12,926		1		1		12,926				77	05/01/2029	1.A
3140HT-UT-4	Fannie Mae FN BL2393 3.590% 05/01/34	03/01/2025	Paydown	XXX	5,073	5,073	5,206	5,165		(92)		(92)		5,073				32	05/01/2034	1.A
3140HT-YC-7	Fannie Mae FN BL2506 3.830% 05/01/49	03/01/2025	Paydown	XXX	13,673	13,673	13,852	13,821		(148)		(148)		13,673				93	05/01/2049	1.A
3140HT-YD-5	Fannie Mae FN BL2507 3.830% 05/01/49	03/01/2025	Paydown	XXX	30,240	30,240	30,637	30,567		(328)		(328)		30,240				205	05/01/2049	1.A
3140HT-ZW-2	Fannie Mae FN BL2556 3.370% 06/01/34	03/01/2025	Paydown	XXX	22,521	22,521	22,543	22,540		(19)		(19)		22,521				134	06/01/2034	1.A
3140HU-B7-0	Fannie Mae FN BL2761 3.950% 06/01/49	03/01/2025	Paydown	XXX	30,525	30,525	31,154	31,003		(479)		(479)		30,525				213	06/01/2049	1.A
3140HU-B9-6	Fannie Mae FN BL2763 3.990% 06/01/49	03/01/2025	Paydown	XXX	24,167	24,167	24,787	24,623		(455)		(455)		24,167				170	06/01/2049	1.A
3140HU-K5-4	Fannie Mae FN BL3015 3.720% 07/01/49	03/01/2025	Paydown	XXX	14,728	14,728	12,673	12,778		1,950		1,950		14,728				91	07/01/2049	1.A
3140HV-C9-3	Fannie Mae FN BL3695 3.460% 08/01/49	03/01/2025	Paydown	XXX	13,730	13,730	13,876	13,857		(127)		(127)		13,730				79	08/01/2049	1.A
3140HW-ED-0	Fannie Mae FN BL4631 3.180% 09/01/42	03/01/2025	Paydown	XXX	6,226	6,226	6,230	6,220		6		6		6,226				34	09/01/2042	1.A
3140HW-ZH-8	Fannie Mae FN BL5243 3.020% 01/01/38	03/01/2025	Paydown	XXX	1,976	1,976	1,976	1,976						1,976				11	01/01/2038	1.A
3140HW-ZJ-4	Fannie Mae FN BL5244 3.020% 01/01/38	03/01/2025	Paydown	XXX	624	624	624	624						624				3	01/01/2038	1.A
3140HX-ZN-3	Fannie Mae FN BL6148 2.680% 04/01/50	03/01/2025	Paydown	XXX	6,669	6,669	6,807	6,785		(116)		(116)		6,669				31	04/01/2050	1.A
3140HY-CH-9	Fannie Mae FN BL6371 2.510% 02/01/48	03/01/2025	Paydown	XXX	2,827	2,827	2,843	2,841		(14)		(14)		2,827				12	02/01/2048	1.A
3140HY-D9-6	Fannie Mae FN BL6427 2.600% 04/01/50	03/01/2025	Paydown	XXX	6,198	6,198	6,326	6,301		(103)		(103)		6,198				28	04/01/2050	1.A
3140LB-NF-6	Fannie Mae FN BS1289 2.170% 03/01/51	03/01/2025	Paydown	XXX	15,588	15,588	15,637	15,629		(41)		(41)		15,588				59	03/01/2051	1.A
3140LD-RL-5	Fannie Mae FN BS3190 2.490% 09/01/51	03/01/2025	Paydown	XXX	4,633	4,633	4,729	4,719		(86)		(86)		4,633				20	09/01/2051	1.A
3140LD-ZZ-5	Fannie Mae FN BS3459 2.420% 10/01/51	03/01/2025	Paydown	XXX	21,610	21,610	22,055	22,011		(401)		(401)		21,610				91	10/01/2051	1.A
3140LE-6F-9	Fannie Mae FN BS4469 2.260% 01/01/37	03/01/2025	Paydown	XXX	15,641	15,641	15,515	15,538		103		103		15,641				61	01/01/2037	1.A
3140LF-6A-7	Fannie Mae FN BS5364 3.780% 04/01/52	03/01/2025	Paydown	XXX	5,082	5,082	5,187	5,174		(92)		(92)		5,082				34	04/01/2052	1.A
3140LF-K3-7	Fannie Mae FN BS4813 2.940% 03/01/52	03/01/2025	Paydown	XXX	10,269	10,269	10,481	10,462		(193)		(193)		10,269				50	03/01/2052	1.A
3140LF-TP-9	Fannie Mae FN BS5057 3.920% 06/01/42	03/01/2025	Paydown	XXX	8,351	8,351	8,356	8,346		5		5		8,351				57	06/01/2042	1.A
3140LG-AC-6	Fannie Mae FN BS5402 3.680% 04/01/52	03/01/2025	Paydown	XXX	8,218	8,218	8,305	8,294		(76)		(76)		8,218				50	04/01/2052	1.A
3140LG-R7-9	Fannie Mae FN BS5909 4.350% 07/01/52	03/01/2025	Paydown	XXX	3,828	3,828	3,926	3,919		(91)		(91)		3,828				30	07/01/2052	1.A
3140LG-VC-3	Fannie Mae N N 4.230% 07/01/39	03/01/2025	Paydown	XXX	3,427	3,427	3,123	3,147		281		281		3,427				27	07/01/2039	1.A
3140LG-WG-3	Fannie Mae FN BS6046 4.570% 07/01/52	03/01/2025	Paydown	XXX	1,762	1,762	1,803	1,800		(38)		(38)		1,762				15	07/01/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3140LH-LK-4	Fannie Mae FN BS6629 4.350% 09/01/52	03/01/2025	Paydown	XXX	12,258	12,258	12,419	12,408		(150)		(150)		12,258				91	09/01/2052	1.A
3140NU-LK-3	FNMA MF 30/15 FNMA MF 30/15 5.300% 01/	03/01/2025	Paydown	XXX	3,489	3,489	3,517	3,517		(28)		(28)		3,489				34	01/01/2054	1.A
3142AC-D2-2	Freddie Mac FR WA4820 3.850% 01/01/53	03/01/2025	Paydown	XXX	18,655	18,655	16,267	16,395		2,259		2,259		18,655				129	01/01/2053	1.A
35563C-AA-6	Freddie Mac Military Housing B FMMHR 201	03/25/2025	Paydown	XXX	189,954	189,954	215,653	212,667		(22,713)		(22,713)		189,954				995	11/25/2055	1.A
35563C-AJ-7	Freddie Mac Military Housing B FMMHR 201	03/25/2025	Paydown	XXX	132,779	132,779	143,828	142,368		(9,589)		(9,589)		132,779				930	10/25/2052	1.A
35563C-AM-0	Freddie Mac Military Housing B FMMHR 201	03/25/2025	Paydown	XXX	27,098	27,098	29,231	28,884		(1,786)		(1,786)		27,098				190	10/25/2052	1.A
35563C-AS-7	Freddie Mac Military Housing B FMMHR 201	03/25/2025	Paydown	XXX	101,937	101,937	119,417	117,338		(15,401)		(15,401)		101,937				860	11/25/2052	1.A
35563C-AV-0	Freddie Mac Military Housing B FMMHR 201	03/25/2025	Paydown	XXX	69,258	69,258	75,242	74,284		(5,026)		(5,026)		69,258				584	11/25/2052	1.A
45203L-CX-9	ILLINOIS HSG DEV AUTH IL ILSMFH 3.07 06/	03/01/2025	Paydown	XXX	6,384	6,384	6,384	6,383		1		1		6,384				35	06/01/2036	1.A FE
496444-AA-8	KINGSPORT TENN HSG & REDEV AUT TN KINMFH	03/01/2025	Paydown	XXX	9,605	9,605	9,605	9,605						9,605				63	01/01/2037	1.B FE
51766C-AA-8	LAVMFH 4.10 07/01/2039 LAVMFH 4.10 07/01	03/01/2025	Paydown	XXX	21,559	21,559	21,559	21,559						21,559				159	06/01/2039	1.A FE
610758-AA-2	MONROE CNTY NY INDL DEV AGY MF 610758AA2	03/01/2025	Paydown	XXX	10,232	10,232	10,232	10,232						10,232				95	11/01/2040	1.A FE
682906-BM-3	OWENS CORNING CA ONTMFH 3.39 04/01/2036	03/01/2025	Paydown	XXX	3,179	3,179	3,179	3,179						3,179				19	04/01/2036	1.B FE
88275L-AA-4	TX DEPT HSG & CMTY AFF POST OA TX TXSMFH	03/01/2025	Paydown	XXX	12,540	12,540	12,869	12,767		(227)		(227)		12,540				78	08/01/2036	1.B FE
1049999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)					44,467,377	44,467,377	44,079,279	43,771,178		696,200		696,200		44,467,377				290,949	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)																				
02660T-EK-5	American Home Mortgage Investm AHM 2005-	03/25/2025	Paydown	XXX	42,852	42,852	35,505	35,630		7,222		7,222		42,852				295	09/25/2045	1.A
02660T-GS-6	American Home Mortgage Investm AHM 2005-	03/25/2025	Paydown	XXX	2,341	2,341	1,862	1,943		397		397		2,341				8	11/25/2045	1.A
03465G-AA-4	Angel Oak Mortgage Trust AOMT 2023-2 A1	03/01/2025	Paydown	XXX	66,720	66,720	63,124	64,104		2,616		2,616		66,720				565	10/25/2067	1.A FE
03465G-AB-2	Angel Oak Mortgage Trust AOMT 2023-2 A2	03/01/2025	Paydown	XXX	90,317	90,317	84,621	86,051		4,266		4,266		90,317				764	10/25/2067	1.C FE
03465H-AC-8	Angel Oak Mortgage Trust AOMT 2021-5 A3	03/01/2025	Paydown	XXX	49,849	49,849	42,932	44,235		5,614		5,614		49,849				126	07/25/2066	1.A
03465J-AB-6	Angel Oak Mortgage Trust AOMT 2021-6 A2	03/01/2025	Paydown	XXX	49,413	49,413	39,036	40,255		9,158		9,158		49,413				140	09/25/2066	1.A
03465W-AB-7	Angel Oak Mortgage Trust AOMT 2023-1 A2	03/01/2025	Paydown	XXX	89,557	89,557	85,924	86,717		2,840		2,840		89,557				635	09/26/2067	1.C FE
034932-AB-9	ANGEL OAK MORTGAGE TRUST AOMT.. 5.856%	03/01/2025	Paydown	XXX	34,469	34,469	34,469	34,469						34,469				366	10/25/2069	1.C FE
034932-AC-7	Angel Oak Mortgage Trust 6.008% 10/25/	03/01/2025	Paydown	XXX	122,795	122,795	122,794	122,795						122,795				1,336	10/25/2069	1.F FE
066940-AB-3	Barclays Mortgage Loan Trust BARC 2023-N	03/25/2025	Paydown	XXX	106,899	106,899	106,897	106,899						106,899				1,122	01/25/2063	1.A FE
10569U-AA-3	BRAVO Residential Funding Trus BRAVO 202	03/01/2025	Paydown	XXX	312,629	312,629	312,624	312,624		5		5		312,629				3,972	06/25/2063	1.A FE
10569Y-AB-3	BRAVO Residential Funding Trus NQM4 A2 Y	03/25/2025	Paydown	XXX	52,369	52,369	52,368	52,369						52,369				422	05/25/2063	1.C FE
10570N-AA-6	BRAVO Residential Funding Trus CES1 A1A	03/01/2025	Paydown	XXX	527,188	527,188	527,187	527,188						527,188				5,724	04/25/2054	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
105925-AC-5	BRAVO Residential Funding Trus SERIES 20	03/01/2025	Paydown	XXX	395,358	395,358	395,354	395,351		7		7		395,358				3,654	06/25/2064	1.A
105933-AA-3	BRAVO Residential Funding Trus BRAVO 202	03/01/2025	Paydown	XXX	129,360	129,360	123,687	124,868		4,492		4,492		129,360				901	05/25/2062	1.A FE
12646U-AA-6	Credit Suisse Mortgage Trust CSMC 2013-I	03/01/2025	Paydown	XXX	11,373	11,373	10,719	11,147		226		226		11,373				59	03/25/2043	1.A
12646W-AG-9	Credit Suisse Mortgage Trust CSMC 2013-I	03/01/2025	Paydown	XXX	2,711	2,711	2,512	2,633		79		79		2,711				10	04/25/2043	1.A
12646W-AH-7	Credit Suisse Mortgage Trust CSMC 2013-I	03/01/2025	Paydown	XXX	10,226	10,226	9,660	10,019		207		207		10,226				44	04/25/2043	1.A
126685-AF-3	Countrywide Home Equity Loan T CWHEL 200	03/17/2025	Paydown	XXX	3,256	3,256	2,621	3,130		126		126		3,256				25	11/15/2035	1.A
161546-HU-3	Chase Funding Mortgage Loan As CFAB 2004	03/01/2025	Paydown	XXX	12,747	12,747	11,855	12,440		308		308		12,747				110	11/25/2033	1.A
19648G-CR-1	COLORADO ST HSG & FIN AUTH SF COSSFH 6.4	03/01/2025	Various	XXX	495,000	495,000	495,000	495,000						495,000				10,656	05/01/2042	1.A FE
19688L-AC-6	COLT Funding LLC COLT 2022-5 A3 4.550%	03/01/2025	Paydown	XXX	185,431	185,431	181,917	182,227		3,204		3,204		185,431				1,416	03/25/2067	1.F FE
22757C-AA-0	Cross Mortgage Trust H7 A1 Y Y 5.585%	03/01/2025	Paydown	XXX	288,394	288,394	288,222	288,246		147		147		288,394				2,465	11/25/2069	1.A
22757C-AD-4	Cross Mortgage Trust H7 A2 Y Y 5.818%	03/01/2025	Paydown	XXX	301,019	301,019	301,015	301,019						301,019				2,680	11/25/2069	1.C FE
22757C-AE-2	Cross Mortgage Trust H7 A3 Y Y 5.970%	03/01/2025	Paydown	XXX	157,078	157,078	157,076	157,087		(8)		(8)		157,078				1,435	11/25/2069	1.F FE
22757H-AC-5	Cross Mortgage Trust SERIES 2024-H5 CLAS	03/01/2025	Paydown	XXX	139,016	139,016	139,015	139,055		(39)		(39)		139,016				1,516	08/26/2069	1.A
251513-BB-2	Deutsche Alt-A Securities INC DBALT 2006	03/01/2025	Paydown	XXX	12,005	12,005	11,331	11,331						11,331		674	674	85	10/25/2036	1.A
3137H6-L2-9	Freddie Mac OT FEDMFH 3.15 10/15/2036	03/15/2025	Call 100.0000	XXX	40,000	40,000	40,798	40,671		(6)		(6)		40,664		(664)	(664)	223	10/15/2036	1.B FE
31684D-AB-5	FIGRE Trust HE6 B Y Y 5.874% 12/25/54	03/01/2025	Paydown	XXX	136,224	136,224	136,222	136,222		2		2		136,224				1,282	12/25/2054	1.D FE
31684D-AC-3	FIGRE Trust HE6 C Y Y 5.974% 12/25/54	03/01/2025	Paydown	XXX	77,194	77,194	77,192	77,192		1		1		77,194				739	12/25/2054	1.G Z
31684F-AA-2	FIGRE Trust HE5 A N Y 5.440% 10/25/54	03/25/2025	Paydown	XXX	1,756,175	1,756,175	1,755,422	1,755,702		473		473		1,756,175				16,099	10/25/2054	1.A FE
31684F-AB-0	FIGRE Trust HE5 B N Y 5.590% 10/25/54	03/25/2025	Paydown	XXX	111,913	111,913	111,765	111,776		137		137		111,913				1,054	10/25/2054	1.D FE
31684F-AC-8	FIGRE Trust HE5 C N Y 5.700% 10/25/54	03/25/2025	Paydown	XXX	86,087	86,087	85,969	85,971		116		116		86,087				827	10/25/2054	1.G FE
31684G-AC-6	FIGRE Trust HE3 C Y Y 6.229% 07/25/54	03/25/2025	Paydown	XXX	12,467	12,467	12,513	12,502		(36)		(36)		12,467				125	07/25/2054	1.G FE
316927-AA-0	FIGRE Trust SERIES 2024-HE2 CLASS A 144A	03/25/2025	Paydown	XXX	40,497	40,497	40,927	40,915		(418)		(418)		40,497				424	05/25/2054	1.A FE
34074M-5Z-0	FLORIDA ST HSG FIN CORP REVENU N Y N 5	01/01/2025	Call 100.0000	XXX	5,000	5,000	4,971	4,972						4,972		28	28	163	07/01/2044	1.A FE
34074M-6B-2	FLORIDA HSG FIN CORP FLSHSG 5.948% 07/	01/01/2025	Call 100.0000	XXX	15,000	15,000	15,000	15,000						15,000				496	07/01/2054	1.A FE
36168W-AB-7	GCAT GCAT 2022-NQM5 A2 5.710% 08/25/67	03/01/2025	Paydown	XXX	281,893	281,893	269,906	272,662		9,231		9,231		281,893				2,601	08/25/2067	1.D
36169D-AA-0	GCAT GCAT 2023-NQM2 A1 5.837% 11/25/67	03/01/2025	Paydown	XXX	172,374	172,374	170,435	170,652		1,723		1,723		172,374				1,653	11/25/2067	1.A
36169D-AB-8	GCAT GCAT 2023-NQM2 A2 6.243% 11/25/67	03/01/2025	Paydown	XXX	23,739	23,739	23,739	23,830		(91)		(91)		23,739				244	11/25/2067	1.B
36171F-AA-1	GCAT GCAT 2023-NQM4 A1 4.250% 05/25/67	03/01/2025	Paydown	XXX	205,819	205,819	188,186	188,700		17,119		17,119		205,819				1,693	05/25/2067	1.A
36171F-AB-9	GCAT GCAT 2023-NQM4 A2 4.250% 05/25/67	03/01/2025	Paydown	XXX	10,299	10,299	9,287	9,316		983		983		10,299				85	05/25/2067	1.G

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
36171F-AC-7	GCAT GCAT 2023-NQM4 A3 4.250% 05/25/67	03/01/2025	Paydown	XXX	10,299	10,299	9,078	9,113		1,186		1,186		10,299				85	05/25/2067	2.A
36249B-AD-2	GSAA Home Equity Trust GSAA 2007-7 A4	03/25/2025	Paydown	XXX	52,275	52,275	45,372	53,184		(909)		(909)		52,275				235	07/25/2037	1.A
36831C-AB-8	GCAT SERIES 2024-NQM2 CLASS A2 144A 6	03/01/2025	Paydown	XXX	193,922	193,922	193,920	193,922						193,922				1,820	06/25/2059	1.A
437920-AC-5	HOMES Trust AFC2 A1 Y Y 5.576% 10/25/5	03/01/2025	Paydown	XXX	143,573	143,573	143,571	143,571		3		3		143,573				1,629	10/25/2059	1.A FE
437920-AD-3	HOMES Trust AFC2 A2 Y Y 5.830% 10/25/5	03/01/2025	Paydown	XXX	31,485	31,485	31,485	31,485						31,485				373	10/25/2059	1.C FE
437920-AE-1	HOMES Trust AFC2 A3 Y Y 5.982% 10/25/5	03/01/2025	Paydown	XXX	59,520	59,520	59,519	59,520						59,520				724	10/25/2059	1.F FE
45129Y-3V-6	IDAHO HOUSING AND FINANCE ASSO 45129Y3V6	01/01/2025	Call 100.0000	XXX	390,000	390,000	389,606	389,623						389,623		377	377	11,140	07/01/2038	1.B FE
45129Y-3W-4	IDAHO HOUSING AND FINANCE ASSO 45129Y3W4	01/01/2025	Call 100.0000	XXX	240,000	240,000	239,038	239,068						239,068		932	932	7,052	07/01/2043	1.B FE
45129Y-4D-5	IDAHO HOUSING AND FINANCE ASSO IDSSFH 6	01/01/2025	Call 100.0000	XXX	340,000	340,000	340,000	340,000						340,000				10,472	01/01/2054	1.B FE
45129Y-5P-7	IDAHO HOUSING AND FINANCE ASSO IDGEN 5	01/02/2025	Call 100.0000	XXX	135,000	135,000	135,000	135,000						135,000				3,744	07/01/2049	1.B FE
45276K-AA-5	Imperial Fund LLC IMPRL 2022-NQM3 A1 4	03/01/2025	Paydown	XXX	22,699	22,699	22,699	22,835		(136)		(136)		22,699				153	05/25/2067	1.A
45669W-AC-0	IndyMac INDX Mortgage Loan Tru INDX 2007	03/25/2025	Paydown	XXX	70,756	70,756	60,577	59,318		11,438		11,438		70,756				404	08/25/2037	1.A
465976-AB-4	JP Morgan Mortgage Trust JPMMT 2022-LTV1	03/01/2025	Paydown	XXX	12,449	12,449	12,189	12,230		219		219		12,449				73	07/25/2052	1.B
465983-AC-8	JP Morgan Mortgage Trust NQM1 A3 Y Y 5	03/01/2025	Paydown	XXX	128,033	128,033	128,032	128,032		1		1		128,033				1,179	02/25/2064	1.G FE
46654W-BS-9	JP Morgan Mortgage Trust JPMMT 2022-1 A1	03/01/2025	Paydown	XXX	57,895	57,895	55,633	55,778		2,117		2,117		57,895				237	07/25/2052	1.A
46655G-AC-9	JP Morgan Mortgage Trust JPMMT 2022-4 A2	03/01/2025	Paydown	XXX	244,027	244,027	220,997	222,460		21,567		21,567		244,027				1,033	10/25/2052	1.A
46655K-AD-8	JP Morgan Mortgage Trust JPMMT 2022-6 A3	02/01/2025	Paydown	XXX	31	31	28	(11,178)		11,209		11,209		31				(614)	11/25/2052	1.A FM
46655K-AD-8	JP Morgan Mortgage Trust JPMMT 2022-6 A3	03/01/2025	Paydown	XXX	175,989	175,989	159,380	160,546		15,442		15,442		175,989				624	11/25/2052	1.A
46655N-AB-6	JP Morgan Mortgage Trust JPMMT 2022-7 1A	03/01/2025	Paydown	XXX	115,460	115,460	102,417	103,010		12,450		12,450		115,460				582	12/25/2052	1.A
46655V-BU-5	JP Morgan Mortgage Trust JPMMT 2022-8 A1	03/01/2025	Paydown	XXX	68,765	68,765	66,208	66,448		2,318		2,318		68,765				563	01/25/2053	1.B
46659A-AA-2	JP MORGAN MORTGAGE TRUST JPMMT 6.000%	03/01/2025	Paydown	XXX	85,094	85,094	84,988	84,988		106		106		85,094				833	04/25/2055	1.A FE
46659A-AT-1	JP Morgan Mortgage Trust 6.225% 04/25/	03/01/2025	Paydown	XXX	82,640	82,640	82,554	82,554		85		85		82,640				840	04/25/2055	1.B FE
46659A-AU-8	JP Morgan Mortgage Trust 6.000% 04/25/	03/01/2025	Paydown	XXX	179,549	179,549	178,539	178,543		1,006		1,006		179,549				1,758	04/25/2055	1.B FE
525221-EM-5	Lehman XS Trust LXS 2005-7N 1A1A 4.975	03/25/2025	Paydown	XXX	23,814	23,814	21,294	21,957		1,857		1,857		23,814				186	12/25/2035	1.A
550786-AS-6	LVII RESECURITIZATION TRUST LV LVII 2009	03/01/2025	Paydown	XXX	288,632	288,632	175,331	257,214						257,214		31,418	31,418	2,529	11/25/2037	1.A
57419T-5T-4	MD St Cmnt Dev Admin Deept Hsg MDSDEV 6	02/28/2025	Call 100.0000	XXX	125,000	125,000	125,000	125,000						125,000				3,910	09/01/2053	1.B FE
585494-AA-5	Mello Mortgage Capital Accepta MELLO 202	03/01/2025	Paydown	XXX	181,251	181,251	153,304	155,236		26,015		26,015		181,251				760	06/25/2051	1.A
59982D-AA-7	MILL CITY MORTGAGE LOAN TRUST 3.000% 0	03/03/2025	Paydown	XXX	156,486	156,486	142,026	156,767		(281)		(281)		156,486				793	08/01/2069	2.C FE
599920-AA-3	Mill City Mortgage Trust SERIES 2024-RS1	02/01/2025	Paydown	XXX				(8,434)		8,434		8,434						(560)	11/01/2069	2.C Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
599920-AA-3	Mill City Mortgage Trust SERIES 2024-RS1	03/01/2025	Paydown	XXX	104,974	104,974	97,095	97,539		7,435		7,435		104,974				530	11/01/2069	2.C FE
64469D-VP-3	NEW HAMPSHIRE ST HSG FIN AUTH NH NHSSFH	01/01/2025	Redemption 100.0000	XXX	100,000	100,000	100,000	100,000						100,000				2,110	07/01/2029	1.B FE
64831V-AB-8	New Residential Mortgage Loan NRZT 2022-	03/01/2025	Paydown	XXX	13,110	13,110	12,939	13,121		(11)		(11)		13,110				122	11/25/2052	1.A
670843-AA-9	Onslow Bay Financial LLC OBX 2023-NQM2 A	03/01/2025	Paydown	XXX	329,240	329,240	328,573	329,795		(555)		(555)		329,240				3,169	01/25/2062	1.A FE
670843-AB-7	Onslow Bay Financial LLC OBX 2023-NQM2 A	03/01/2025	Paydown	XXX	39,509	39,509	39,466	39,609		(100)		(100)		39,509				405	01/25/2062	1.C FE
67117P-AA-1	Onslow Bay Financial LLC OBX 2023-NQM3 A	03/01/2025	Paydown	XXX	660,322	660,322	660,322	660,322						660,322				7,259	02/25/2063	1.A
67117P-AB-9	Onslow Bay Financial LLC OBX 2023-NQM3 A	03/01/2025	Paydown	XXX	182,830	182,830	182,764	182,830						182,830				2,192	02/25/2063	1.A
67117V-AA-8	Onslow Bay Financial LLC OBX 2023-NQM6 A	03/01/2025	Paydown	XXX	207,322	207,322	207,320	207,320		2		2		207,322				2,027	07/25/2063	1.A
67117V-AB-6	Onslow Bay Financial LLC OBX 2023-NQM6 A	03/01/2025	Paydown	XXX	532,633	532,633	532,627	532,627		6		6		532,633				5,489	07/25/2063	1.A
67118L-AA-9	Onslow Bay Financial LLC OBX 2022-NQM9 A	03/01/2025	Paydown	XXX	740,778	740,778	738,029	741,323		(545)		(545)		740,778				8,750	09/25/2062	1.A FE
67118L-AC-5	Onslow Bay Financial LLC OBX 2022-NQM9 A	03/01/2025	Paydown	XXX	77,464	77,464	76,122	76,525		939		939		77,464				915	09/25/2062	1.C FE
67118X-AA-3	Onslow Bay Financial LLC NQM6 A1 Y Y 6	03/01/2025	Paydown	XXX	1,073,577	1,073,577	1,073,566	1,073,566		11		11		1,073,577				10,569	02/25/2064	1.A FE
67118X-AB-1	Onslow Bay Financial LLC NQM6 A2 Y Y 6	03/01/2025	Paydown	XXX	214,715	214,715	214,713	214,713		3		3		214,715				2,197	02/25/2064	1.A
67119E-AC-0	Onslow Bay Financial LLC NQM11 A3 Y Y	03/01/2025	Paydown	XXX	187,494	187,494	187,493	187,570		(76)		(76)		187,494				1,833	06/25/2064	1.A
67119F-AA-1	Onslow Bay Financial LLC NQM7 A1 Y Y 6	03/01/2025	Paydown	XXX	974,854	974,854	974,850	974,854						974,854				10,753	03/25/2064	1.A
67119F-AB-9	Onslow Bay Financial LLC NQM7 A2 Y Y 6	03/01/2025	Paydown	XXX	120,352	120,352	120,352	120,352						120,352				1,371	03/25/2064	1.A
67120G-AD-0	Onslow Bay Financial LLC NQM16 A2 Y Y	03/01/2025	Paydown	XXX	120,595	120,595	120,592	120,592		2		2		120,595				1,195	10/25/2064	1.A
67120G-AE-8	Onslow Bay Financial LLC NQM16 A3 Y Y	03/01/2025	Paydown	XXX	171,847	171,847	171,847	171,849		(2)		(2)		171,847				1,748	10/25/2064	1.F FE
673911-AD-5	ONSLOW BAY FINANCIAL LLC OBX 2 5.863%	03/01/2025	Paydown	XXX	61,844	61,844	61,844	61,844						61,844				656	11/25/2064	1.C FE
673911-AE-3	ONSLOW BAY FINANCIAL LLC OBX 2 6.015%	03/01/2025	Paydown	XXX	120,596	120,596	120,595	120,606		(10)		(10)		120,596				1,313	11/25/2064	1.F FE
673913-AB-5	Onslow Bay Financial LLC 5.662% 10/25/	03/01/2025	Paydown	XXX	76,496	76,496	76,496	76,496						76,496				679	10/25/2064	1.C FE
673913-AC-3	Onslow Bay Financial LLC 5.865% 10/25/	03/01/2025	Paydown	XXX	114,745	114,745	114,745	114,745						114,745				1,055	10/25/2064	1.F FE
673919-AB-2	Onslow Bay Financial LLC NQM5 A2 Y Y 6	03/01/2025	Paydown	XXX	198,276	198,276	198,274	198,276						198,276				2,161	06/25/2063	1.A
673919-AL-0	Onslow Bay Financial LLC NQM5 A1A Y Y	03/01/2025	Paydown	XXX	300,876	300,876	300,872	300,876						300,876				3,205	06/25/2063	1.A
67448P-AC-7	Onslow Bay Financial LLC SERIES 2024-NQM	03/25/2025	Paydown	XXX	25,222	25,222	25,222	25,222						25,222				213	07/25/2064	1.A
67449D-AB-5	Onslow Bay Financial LLC NQM15 A2 Y Y	03/01/2025	Paydown	XXX	75,536	75,536	75,536	75,536						75,536				738	10/25/2064	1.A
67449D-AC-3	Onslow Bay Financial LLC NQM15 A3 Y Y	03/01/2025	Paydown	XXX	105,400	105,400	105,399	105,402		(2)		(2)		105,400				1,058	10/25/2064	1.F FE
67756Q-5Q-6	OHIO ST HSG FIN AGY RESIDENTIA OHSHSG 6	03/01/2025	Call 100.0000	XXX	50,000	50,000	50,000	50,000						50,000				1,522	09/01/2053	1.A FE
69377T-AB-2	PRKCM Trust PRKCM 2022-AFC2 A2 5.993%	03/01/2025	Paydown	XXX	117,917	117,917	117,916	118,780		(863)		(863)		117,917				1,301	08/25/2057	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
73015C-AA-1	PMT Loan Trust 6.000% 12/25/59	03/01/2025	Paydown	XXX	130,100	130,100	130,770	130,770		(670)		(670)		130,100				1,206	12/25/2059	1.A FE
73015C-BD-4	PMT Loan Trust INV2 A28 Y Y 6.000% 12/	03/01/2025	Paydown	XXX	145,981	145,981	146,186	146,185		(204)		(204)		145,981				1,353	12/25/2059	1.C FE
74938F-AW-8	Woodward Capital Management RCKT 2022-1	03/01/2025	Paydown	XXX	72,191	72,191	70,195	70,391		1,800		1,800		72,191				329	01/25/2052	1.A
74939F-AA-5	Woodward Capital Management CES4 A1A Y Y	03/01/2025	Paydown	XXX	707,465	707,465	707,457	707,457		8		8		707,465				7,097	06/25/2044	1.A FE
74939F-AB-3	Woodward Capital Management CES4 A1B Y Y	03/01/2025	Paydown	XXX	108,462	108,462	108,460	108,460		1		1		108,462				1,115	06/25/2044	1.A FE
75410R-AS-5	Rate Mortgage Trust RATE 2022-J1 A17 2	03/01/2025	Paydown	XXX	42,818	42,818	41,032	41,160		1,658		1,658		42,818				156	01/25/2052	1.A
75410R-AU-0	Rate Mortgage Trust RATE 2022-J1 A19 3	03/01/2025	Paydown	XXX	50,253	50,253	49,602	49,652		601		601		50,253				220	01/25/2052	1.A
81743C-AE-5	Sequoia Mortgage Trust 5 A5 Y Y 6.000%	03/01/2025	Paydown	XXX	1,220,979	1,220,979	1,214,111	1,214,111		6,869		6,869		1,220,979				11,231	06/25/2054	1.A
81743C-AV-7	Sequoia Mortgage Trust 5 A20 Y Y 6.000	03/01/2025	Paydown	XXX	136,067	136,067	134,324	134,324		1,743		1,743		136,067				1,252	06/25/2054	1.A
81743E-AU-5	Sequoia Mortgage Trust 6.000% 01/25/55	03/01/2025	Paydown	XXX	199,373	199,373	197,379			1,994		1,994		199,373				1,751	01/25/2055	1.A FE
81744Y-AA-4	Sequoia Mortgage Trust SEMT 2013-4 A1	03/01/2025	Paydown	XXX	13,158	13,158	11,770	12,750		408		408		13,158				42	04/25/2043	1.A
86359B-RC-7	STRUCTURED ASSET SECURITIES CO SASC 2004	03/01/2025	Paydown	XXX	181,044	181,044	182,854	180,875		169		169		181,044				1,522	05/25/2034	1.A
89183G-AA-4	Towd Point Mortgage Trust 4 A1A Y Y 4	03/13/2025	BANK OF AMERICA	XXX	5,037,247	5,101,009	5,003,149	5,004,183		451		451		5,004,635		32,612	32,612	108,196	10/27/2064	1.A
89183G-AA-4	Towd Point Mortgage Trust 4 A1A Y Y 4	02/01/2025	Paydown	XXX	166,455	166,455	163,262	163,295		3,160		3,160		166,455				835	10/27/2064	1.A
89183G-AB-2	Towd Point Mortgage Trust 4 A1B Y Y 4	03/01/2025	Paydown	XXX	196,573	196,573	191,453	191,500		5,072		5,072		196,573				1,233	10/27/2064	1.A FE
924922-AB-3	Verus Securitization Trust VERUS 2022-8	03/01/2025	Paydown	XXX	22,909	22,909	22,399	22,617		292		292		22,909				255	09/25/2067	1.A
92538N-AA-5	Verus Securitization Trust VERUS 2022-4	03/01/2025	Paydown	XXX	64,986	64,986	64,986	65,774		(788)		(788)		64,986				454	04/25/2067	1.A
92539D-AB-4	Verus Securitization Trust VERUS 2023-2	03/01/2025	Paydown	XXX	709,829	709,829	709,824	709,829						709,829				8,537	03/25/2068	1.A
92539G-AA-9	Verus Securitization Trust VERUS 2023-3	03/01/2025	Paydown	XXX	47,083	47,083	47,083	47,083						47,083				468	03/25/2068	1.A
92539G-AC-5	Verus Securitization Trust 3 A3 Y Y 6	03/01/2025	Paydown	XXX	5,886	5,886	5,941	5,940		(54)		(54)		5,886				66	03/25/2068	1.A
92539T-AA-1	Verus Securitization Trust 4 A1 Y Y 5	03/01/2025	Paydown	XXX	257,727	257,727	257,723	257,723		4		4		257,727				2,515	05/25/2068	1.A
92539T-AB-9	Verus Securitization Trust 4 A2 Y Y 6	03/01/2025	Paydown	XXX	421,734	421,734	421,731	421,731		4		4		421,734				4,331	05/25/2068	1.A
92540R-AE-4	Verus Securitization Trust 5.894% 11/2	03/01/2025	Paydown	XXX	184,086	184,086	184,084	184,084		2		2		184,086				1,813	11/25/2069	1.F FE
92839H-AA-4	Vista Point Securitization Tru CES1 A1 Y	03/01/2025	Paydown	XXX	408,808	408,808	409,811	409,788		(979)		(979)		408,808				4,400	05/25/2054	1.A FE
92841Y-AA-3	Vista Point Securitization Tru CES2 A1 Y	03/01/2025	Paydown	XXX	63,141	63,141	62,411	62,429		711		711		63,141				552	10/25/2054	1.A FE
93978U-AA-4	WASHINGTON ST HSG FIN COMM WSHFC 4.221	03/01/2025	Paydown	XXX	14,227	14,227	13,942	13,945		282		282		14,227				107	03/20/2040	1.G FE
94980G-BB-6	WELLS FARGO HOME EQUITY TRUST WFHET 2004	03/01/2025	Paydown	XXX	99,539	99,539	87,020	98,334		1,205		1,205		99,539				749	09/25/2034	1.A
1059999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					28,086,342	28,150,104	27,683,972	27,609,385		214,201		214,201		28,020,965		65,377	65,377	359,116	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Affiliated)																				
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)																				

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
05606D-AS-7	BX Trust BX 2022-PSB A 6.772% 08/15/39	01/15/2025	Paydown	XXX	576,005	576,005	572,176	573,238		2,767		2,767		576,005				3,397	08/15/2039	1.A
30329X-AA-6	FS Rialto Issuer Ltd FSRIA 2022-FL7 A	02/19/2025	Paydown	XXX	14,080,437	14,080,437	14,089,968	14,079,933		504		504		14,080,437				178,683	10/19/2039	1.A FE
30329X-AC-2	FS Rialto Issuer Ltd FSRIA 2022-FL7 AS	02/19/2025	Paydown	XXX	10,000,000	10,000,000	9,925,000	9,945,621		54,379		54,379		10,000,000				135,871	10/19/2039	1.A FE
33767J-AA-0	Firstkey Homes Trust FKH 2020-SFR2 A 1	03/01/2025	Paydown	XXX	102,721	102,721	93,043	98,345		4,376		4,376		102,721				282	10/19/2037	1.A FE
33768E-AA-0	Firstkey Homes Trust FKH 2022-SFR3 A 4	03/01/2025	Paydown	XXX	11,695	11,695	11,261	11,495		201		201		11,695				117	07/17/2038	1.A FE
40442A-AA-7	Hospitality Investors Trust HIT 2022-HI3	02/15/2025	Paydown	XXX	585,457	585,457	582,525	583,388		2,070		2,070		585,457				6,799	07/15/2039	1.A
43730N-AA-4	Home Partners of America Trust HPA 2022-	03/01/2025	Paydown	XXX	50,122	50,122	46,976	48,282		1,841		1,841		50,122				313	04/17/2039	1.A FE
43730N-AE-6	Home Partners of America Trust 4.480%	03/01/2025	Paydown	XXX	4,580	4,580	4,534	4,545		34		34		4,580				35	04/17/2039	1.F FE
43730X-AB-0	Home Partners of America Trust 2.649%	02/01/2025	Paydown	XXX	19,180	19,180	19,179	19,179		1		1		19,180				67	01/17/2041	1.C FE
43730X-AC-8	Home Partners of America Trust 2.799%	02/01/2025	Paydown	XXX	14,123	14,123	14,097	14,104		20		20		14,123				53	01/17/2041	1.F FE
69144A-AA-7	Oxford Finance Funding Trust 3.101% 02	02/15/2025	Paydown	XXX	256,038	256,038	256,038	256,038						256,038				1,206	02/15/2028	1.F FE
69144A-AB-5	Oxford Finance Funding Trust 4.037% 02	02/15/2025	Paydown	XXX	179,045	179,045	179,045	179,045						179,045				1,114	02/15/2028	2.B FE
74332Y-AA-7	Progress Residential Trust PROG 2022-SFR	03/01/2025	Paydown	XXX	67,890	67,890	63,758	64,970		2,920		2,920		67,890				428	06/17/2039	1.A FE
1079999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					25,947,293	25,947,293	25,857,600	25,878,183		69,113		69,113		25,947,293				328,365	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Affiliated)																				
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)																				
00086G-AQ-4	ABPCI DIRECT LENDING FUND IV L 4.305%	03/05/2025	Redemption 100.0000	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				61,227	04/27/2034	1.A FE
09262E-AP-8	BLACKROCK DLF IX 3.000% 05/20/35	01/30/2025	Redemption 100.0000	XXX	1,330,446	1,330,446	1,330,446	1,330,446						1,330,446				278,530	05/20/2035	4.B FE
30327M-AA-2	FS Rialto Issuer Ltd FSRIA 2022-FL5 A	02/19/2025	Paydown	XXX	16,266,509	16,266,509	16,059,337	15,553,437		713,072		713,072		16,266,509				180,734	06/19/2037	1.A FE
30327M-AC-8	FS Rialto Issuer Ltd FSRIA 2022-FL5 AS	02/19/2025	Paydown	XXX	10,000,000	10,000,000	9,899,983	9,904,474		95,526		95,526		10,000,000				126,134	06/19/2037	1.A FE
30327M-AE-4	FS Rialto Issuer Ltd FSRIA 2022-FL5 B	02/19/2025	Paydown	XXX	3,500,000	3,500,000	3,464,990	3,447,985		52,015		52,015		3,500,000				47,204	06/19/2037	1.D FE
30327M-AG-9	FS Rialto Issuer Ltd FSRIA 2022-FL5 C	02/19/2025	Paydown	XXX	3,000,000	3,000,000	2,969,994	2,973,674		26,326		26,326		3,000,000				43,350	06/19/2037	1.G FE
40170F-AA-4	GPIM..18-1 GPIM 2018-1A A1 6.094% 01/15	01/15/2025	Paydown	XXX	2,540,413	2,540,413	2,540,413	2,540,413						2,540,413				41,858	01/15/2031	1.A FE
40172P-AC-6	Guggenheim CLO Ltd GUGG 2022-2A A2 7.6	03/04/2025	Redemption 100.0000	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				60,935	01/15/2035	1.A FE
40172P-AE-2	Guggenheim CLO Ltd GUGG 2022-2A B 8.10	03/04/2025	Redemption 100.0000	XXX	6,750,000	6,750,000	6,750,000	6,750,000						6,750,000				218,782	01/15/2035	1.C FE
42704R-AA-9	HERA..21-FL1 HERA 2021-FL1 A 5.481% 02/	03/18/2025	Paydown	XXX	847,046	847,046	816,975	834,141		12,905		12,905		847,046				5,919	02/18/2038	1.A FE
50202K-AJ-5	Ladder Capital Commercial Mort LCCM 2021	02/15/2025	Paydown	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				12,686	12/15/2038	2.B FE
65251P-AY-9	NewStar Arlington Senior Loan NSLP 2014-	01/25/2025	Paydown	XXX	8,630,058	8,630,058	8,630,058	8,630,058						8,630,058				141,232	04/25/2031	1.A FE
69121B-AG-9	Owl Rock CLO Ltd 7A B2 Y Y 5.710% 07/2	02/28/2025	Call 100.0000	XXX	4,000,000	4,000,000	3,982,000	3,983,864		1,911		1,911		3,985,774		14,226	14,226	81,209	07/20/2033	1.C FE
00500J-AE-3	Acres PLC ACRES 2021-FL2 B 6.685% 01/1	03/15/2025	Paydown	XXX	2,000,000	2,000,000	1,925,040	1,986,941		13,059		13,059		2,000,000				33,483	01/15/2037	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
00500J-AG-8	Acres PLC ACRES 2021-FL2 C 7.085% 01/1	03/17/2025	Redemption 100.0000	XXX	850,000	850,000	825,920	493,629		6,577		6,577		850,000				10,728	01/15/2037	1.G FE
00500J-AJ-2	Acres PLC ACRES 2021-FL2 D 7.530% 01/1	03/17/2025	Redemption 100.0000	XXX	2,350,000	2,350,000	2,262,250	2,330,545		19,455		19,455		2,350,000				44,335	01/15/2037	2.B FE
05493F-AJ-8	BDS Ltd BDS 2021-FL7 E 7.007% 06/16/36	03/16/2025	Paydown	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				18,116	06/16/2036	2.C FE
05875H-AC-7	Ballyrock Ltd BALLY 2018-1A A2 6.155%	03/28/2025	Corp Action	XXX	250,000	250,000	249,925	250,000		(75)		(75)		249,925	75	75		6,961	04/20/2031	1.A FE
06762Q-AM-9	Barings Loan Partners CLO Ltd. BABSN LP-	02/07/2025	Call 100.0000	XXX	4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				90,836	01/20/2033	1.B FE
12552M-AE-8	CIFC Funding Ltd CIFC 2013-3RA A2 5.95	03/27/2025	Call 100.0000	XXX	7,060,000	7,060,000	7,060,000	7,060,000						7,060,000				186,046	04/24/2031	1.A FE
15674E-AC-6	Cerberus CERB 2021-1A B 6.464% 04/15/3	01/15/2025	Paydown	XXX	1,285,641	1,285,641	1,285,641	1,285,641						1,285,641				22,399	04/15/2032	1.A FE
682337-AA-8	One Eleven Funding Ltd 4.250% 07/19/37	01/19/2025	Paydown	XXX	836,424	836,424	836,424	836,424						836,424				8,887	07/19/2037	1.A FE
69702D-AE-7	Palmer Square Loan Funding Ltd PSTAT 202	02/20/2025	Paydown	XXX	1,800,000	1,800,000	1,710,900	1,752,918		47,082		47,082		1,800,000				28,440	05/20/2029	1.A FE
78485K-AA-3	Starwood Commercial Mortgage T FL3 A Y Y	03/15/2025	Paydown	XXX	6,916	6,916	6,809	6,853		63		63		6,916				49	11/15/2038	1.A FE
78485W-AC-3	Starwood Commercial Mortgage T STWD 2019	03/17/2025	Paydown	XXX	1,601	1,601	1,528	1,574		27		27		1,601				16	07/15/2038	1.A FE
1099999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)					85,805,054	85,805,054	85,108,633	84,453,017		987,943		987,943		85,790,753		14,301	14,301	1,750,096	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Affiliated)																				
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)																				
04941*-AA-2	Atlas Securitized Products Atlas Securit	01/06/2025	Redemption 100.0000	XXX	81,291	81,291	81,291	81,291						81,291				66	05/25/2063	1.D PL
04941*-AB-0	Atlas Securitized Products Atlas Securit	01/06/2025	Redemption 100.0000	XXX	39,781	39,781	39,781	39,781						39,781				35	05/25/2063	1.D PL
04941*-AC-8	Atlas Securitized Products Atlas Securit	01/06/2025	Redemption 100.0000	XXX	81,291	81,291	81,291	81,291						81,291				66	05/25/2063	1.G PL
05368*-AA-3	AVEN HOME 2025-SL2 LLC AVEN 2025 SL2 TLA	03/17/2025	Redemption 100.0000	XXX	35,872	35,872	35,872							35,872				174	02/19/2055	1.F PL
05368*-AB-1	AVEN HOME 2025-SL2 LLC AVEN 2025 SL2 TLB	03/17/2025	Redemption 100.0000	XXX	3,671	3,671	3,671							3,671				19	02/19/2055	2.C PL
05368*-AC-9	AVEN HOME 2025-SL2 LLC AVEN 2025 SL2 TLC	03/17/2025	Redemption 100.0000	XXX	3,935	3,935	3,935							3,935				24	03/15/2055	3.C PL
05551C-AA-3	BIB CENTRAL AMERICAN CARD RECE BIBCARD 2	01/07/2025	Paydown	XXX	2,013,314	2,013,314	2,013,314	2,013,314						2,013,314				17,616	01/07/2030	1.G FE
40485*-AA-8	HARBOURVEST STRUCTURED SOLUTIO PROJECT P	03/20/2025	Paydown	XXX	234,585	234,585	234,585	234,585						234,585				3,991	09/15/2026	1.G PL
46590U-AA-0	J.G. Wentworth XLII LLC 3.960% 10/15/7	03/17/2025	Paydown	XXX	478,646	478,646	478,394	478,599		46		46		478,646				3,116	10/15/2075	1.A FE
46590U-AB-8	J.G. Wentworth XLII LLC 4.700% 10/15/7	03/17/2025	Paydown	XXX	63,608	63,608	63,473	70,384		(6,776)		(6,776)		63,608				491	10/15/2077	2.A FE
46616P-AA-1	321 Henderson Receivables LLC 4.700% 1	03/15/2025	Paydown	XXX	207,976	207,976	207,921	207,804		172		172		207,976				1,808	10/15/2056	1.A FE
46616P-AB-9	321 Henderson Receivables LLC 7.490% 1	03/15/2025	Paydown	XXX	44,938	44,938	44,925	44,976		(38)		(38)		44,938				623	10/15/2058	1.G FE
46616Q-AA-9	321 Henderson Receivables LLC 4.940% 0	03/15/2025	Paydown	XXX	420,047	420,047	419,808	420,084		(37)		(37)		420,047				3,491	09/15/2056	1.A FE
46616Q-AB-7	321 Henderson Receivables LLC 8.350% 0	03/15/2025	Paydown	XXX	72,608	72,608	72,606	72,390		218		218		72,608				1,020	09/15/2058	2.B FE
46616V-AA-8	321 Henderson Receivables LLC 4.210% 0	03/17/2025	Paydown	XXX	157,839	157,839	163,327	163,408		(5,570)		(5,570)		157,839				960	02/15/2065	1.A FE
46616V-AB-6	321 Henderson Receivables LLC 7.140% 0	03/17/2025	Paydown	XXX	24,095	24,095	24,089	24,114		(19)		(19)		24,095				249	02/15/2067	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
46617A-AA-3	321 Henderson Receivables LLC 3.220% 0	03/17/2025	Paydown	XXX	57,014	57,014	55,060	54,931		2,083		2,083		57,014				312	09/15/2065	1.A FE
46617J-AA-4	321 Henderson Receivables LLC 4.210% 0	03/17/2025	Paydown	XXX	82,199	82,199	82,179	81,357		842		842		82,199				528	03/15/2062	1.A FE
46617T-AA-2	321 Henderson Receivables LLC 3.960% 0	03/15/2025	Paydown	XXX	189,275	189,275	189,168	189,503		(229)		(229)		189,275				1,352	03/15/2063	1.A FE
46617T-AB-0	321 Henderson Receivables LLC 4.940% 0	03/15/2025	Paydown	XXX	20,831	20,831	20,815	20,829		2		2		20,831				186	03/15/2065	2.A FE
46618H-AA-7	321 Henderson Receivables LLC 3.500% 0	03/15/2025	Paydown	XXX	20,646	20,646	19,988	20,086		561		561		20,646				116	06/15/2077	1.A FE
46618H-AB-5	321 Henderson Receivables LLC 4.400% 0	03/15/2025	Paydown	XXX	13,307	13,307	13,304	13,310		(3)		(3)		13,307				94	06/15/2079	2.C FE
46618L-AB-6	321 Henderson Receivables LLC 4.250% 0	03/15/2025	Paydown	XXX	19,601	19,601	19,585	19,595		7		7		19,601				135	09/15/2074	2.B FE
46619R-AA-4	321 Henderson Receivables LLC 3.870% 0	03/15/2025	Paydown	XXX	223,814	223,814	221,565	221,799		2,015		2,015		223,814				1,185	03/15/2058	1.A FE
46619R-AB-2	321 Henderson Receivables LLC 4.830% 0	03/15/2025	Paydown	XXX	37,725	37,725	37,725	37,739		(14)		(14)		37,725				249	03/15/2060	2.B FE
46619X-AA-1	321 Henderson Receivables LLC 4.080% 0	03/15/2025	Paydown	XXX	44,566	44,566	44,464	44,486		80		80		44,566				269	03/15/2070	1.A FE
46619X-AB-9	321 Henderson Receivables LLC 5.680% 0	03/15/2025	Paydown	XXX	77,621	77,621	77,605	77,634		(13)		(13)		77,621				653	03/15/2072	2.C FE
46620J-AA-9	321 Henderson Receivables LLC 3.990% 0	03/17/2025	Paydown	XXX	146,537	146,537	146,425	146,456		81		81		146,537				826	08/16/2060	1.A FE
46620J-AB-7	321 Henderson Receivables LLC 5.430% 0	03/17/2025	Paydown	XXX	74,560	74,560	78,171	88,768		(14,208)		(14,208)		74,560				572	08/15/2062	2.B FE
46620V-AA-2	J.G. Wentworth XXXIX LLC 3.530% 09/15/	03/17/2025	Paydown	XXX	90,243	90,243	90,203	90,188		55		55		90,243				550	09/15/2072	1.A FE
46620V-AB-0	J.G. Wentworth XXXIX LLC 5.090% 09/17/	03/17/2025	Paydown	XXX	12,188	12,188	12,182	12,193		(5)		(5)		12,188				107	09/17/2074	2.C FE
46650X-AB-9	J.G. Wentworth XLIII LLC 4.510% 08/15/	03/17/2025	Paydown	XXX	33,326	33,326	33,300	33,327		(1)		(1)		33,326				244	08/15/2073	2.A FE
46651T-AA-9	J.G. Wentworth XLI LLC 3.740% 10/15/72	03/17/2025	Paydown	XXX	56,325	56,325	64,543	63,670		(7,345)		(7,345)		56,325				294	10/15/2072	1.A FE
46665R-AA-7	321 Henderson Receivables LLC 3.250% 0	03/17/2025	Paydown	XXX	252,560	252,560	252,560	252,560						252,560				1,522	01/01/2064	1.F FE
78442P-GD-2	SLM CORP SLM 4.2 10/29/25 4.200% 10/29	02/18/2025	Call 100.0000	XXX	7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				89,017	10/29/2025	3.A FE
81758F-AA-8	Service Experts Issuer 1A A Y Y 6.390%	03/20/2025	Paydown	XXX	179,112	179,112	179,098	179,129		(17)		(17)		179,112				1,749	11/20/2035	1.G FE
869509-9A-9	SUTTONPARK STRUC 5.14 15NOV52 SUTTONPARK	03/15/2025	Paydown	XXX	12,380	12,380	11,956	12,058		322		322		12,380				110	11/15/2052	1.F FE
88576N-AP-3	321 Henderson Receivables LLC 6.150% 1	03/15/2025	Paydown	XXX	66,900	66,900	69,077	68,641		(1,741)		(1,741)		66,900				808	10/15/2048	1.B FE
88576P-AC-7	321 Henderson Receivables LLC HENDR 2004	01/15/2025	Paydown	XXX	2,580	2,580	2,116	2,565		15		15		2,580				11	09/15/2045	1.A FE
88576R-AA-7	321 Henderson Receivables LLC 6.190% 0	03/15/2025	Paydown	XXX	395,620	395,620	395,513	397,012		(1,393)		(1,393)		395,620				5,310	01/15/2044	1.A FE
88576U-AA-0	321 HENDERSON RECEIVABLES IV L 6.270%	03/15/2025	Paydown	XXX	118,984	118,984	118,933	119,074		(90)		(90)		118,984				1,132	11/15/2037	1.A FE
88576V-AA-8	321 Henderson Receivables LLC 8.000% 0	03/15/2025	Paydown	XXX	106,682	106,682	103,094	104,417		2,265		2,265		106,682				1,648	06/15/2045	1.A FE
BGH8SP-5K-4	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-A3D	03/10/2025	Redemption 100.0000	XXX	1,222,578	1,222,578	1,222,578	1,222,578						1,222,578				38,715	07/29/2028	1.E PL
BGH8SP-6S-7	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-B3D	03/10/2025	Redemption 100.0000	XXX	735,287	735,287	735,287	735,287						735,287				29,940	07/29/2028	2.A PL
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL 4.080%	01/07/2025	Paydown	XXX	1,035,149	1,035,149	1,041,608	1,039,679		(4,530)		(4,530)		1,035,149				10,559	04/07/2027	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL 4.180%	01/07/2025	Paydown	XXX	457,753	457,753	457,753	457,753						457,753				4,784	04/07/2028	1.G FE
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD. 5.235% 04/	01/15/2025	Paydown	XXX	793,375	793,375	798,111	796,099		(2,724)		(2,724)		793,375				10,383	04/15/2026	2.B FE
470170-AD-3	JAMAICA MERCHANT VOUCHER RECEI 5.625%	01/05/2025	Paydown	XXX	513,260	513,260	513,260	513,260						513,260				7,218	01/05/2027	2.C FE
440269-AA-6	HOPSON CAPITAL CORPORATION HOPSON CAPITA	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	35,000,000	35,000,000	35,000,000	35,000,000						35,000,000					07/24/2058	1.A FE
97188L-AA-1	WILSHIRE PA	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	40,000,000	40,000,000	40,000,000	40,000,000						40,000,000					07/24/2058	1.B FE
97188M-AA-9	WILSHIRE PA	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	42,384,222	42,384,222	42,384,222	42,384,222						42,384,222					07/24/2058	1.B FE
97188N-AA-7	WILSHIRE PA MERLIN SER 2015-C	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	45,000,000	45,000,000	45,000,000	45,000,000						45,000,000					07/24/2058	1.B FE
36173M-AA-4	Guggenheim MM CLO 2018-1 Ltd.	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	4,126,850	4,569,736	4,126,850	4,126,850						4,126,850					12/15/2060	3.C YE
36173M-AB-2	Guggenheim MM CLO 2018-1 Ltd.	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	4,628,410	5,501,129	4,628,410	4,628,410						4,628,410					12/15/2060	4.B YE
1119999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					189,194,977	190,510,582	189,214,991	189,187,486		(35,989)		(35,989)		189,194,977				244,327	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Affiliated)																				
Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)																				
37941@-AA-0	BLACKROCK GLOBAL INFRASTRUCTUR BLACKROCK	03/14/2025	Redemption 100.0000	XXX	115,885	115,885	115,885	108,174						115,885				1,175,832	04/29/2029	2.B PL
37942@-AA-9	BLACKROCK GLOBAL INFRASTRUCTUR BLACKROCK	01/10/2025	Redemption 100.0000	XXX	3,641,586	3,641,586	3,641,586	3,641,586						3,641,586					06/30/2038	2.B PL
63172D-AA-9	Nassau 2019 CFO LLC 3.980% 08/15/34	02/15/2025	Paydown	XXX	299,379	299,379	299,379	299,379						299,379				2,979	08/15/2034	2.B FE
1319999999 - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					4,056,850	4,056,850	4,056,850	4,049,139						4,056,850				1,178,811	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Affiliated)																				
Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)																				
Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Affiliated)																				
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Lease-Backed Securities – Practical Expedient (Unaffiliated)																				
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Lease-Backed Securities – Practical Expedient (Affiliated)																				
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)																				
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Affiliated)																				
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Lease-Backed Securities – Full Analysis (Unaffiliated)																				
00110X-AB-0	AFN ABSPROP001 Llc 2.790% 05/20/51	02/20/2025	Paydown	XXX	8,332	8,332	8,330	8,331		1		1		8,332				39	05/20/2051	1.A FE
12510H-AE-0	Capital Automotive Reit 3.480% 02/15/5	03/17/2025	Paydown	XXX	1,750	1,750	1,767	1,756		(6)		(6)		1,750				10	02/15/2050	1.E FE
12510H-AF-7	Capital Automotive Reit 3.810% 02/15/5	03/17/2025	Paydown	XXX	10,938	10,938	10,931	10,933		4		4		10,938				70	02/15/2050	1.E FE
12510H-AN-0	Capital Automotive Reit 2.760% 08/15/5	03/17/2025	Paydown	XXX	3,750	3,750	3,749	3,749		1		1		3,750				17	08/15/2051	1.E FE
12510H-AP-5	Capital Automotive Reit CAUTO 2022-1A A1	03/17/2025	Paydown	XXX	5,000	5,000	4,478	4,613		387		387		5,000				28	03/15/2052	1.A FE
12510H-AT-7	Capital Automotive Reit CAUTO 2023-1A A2	03/17/2025	Paydown	XXX	25,156	25,156	24,324	24,524		633		633		25,156				276	09/15/2053	1.E FE
12510H-AX-8	Capital Automotive Reit 2A A2 Y Y 5.25	03/17/2025	Paydown	XXX	53,906	53,906	52,031	52,149		1,757		1,757		53,906				477	05/15/2054	1.E FE
12510H-BA-7	Capital Automotive Reit 3A A2 Y Y 4.55	03/15/2025	Paydown	XXX	28,906	28,906	27,899	27,913		993		993		28,906				222	10/15/2054	1.E FE
78487J-AA-4	SVC ABS LLC SVC 2023-1A A 5.150% 02/20	03/20/2025	Paydown	XXX	7,250	7,250	7,007	7,095		155		155		7,250				62	02/20/2053	1.A FE
78487J-AB-2	SVC ABS LLC SVC 2023-1A B 5.550% 02/20	03/20/2025	Paydown	XXX	11,281	11,281	10,584	10,828		453		453		11,281				104	02/20/2053	1.C FE
86190B-AB-0	STORE Master Funding LLC 2.960% 06/20/	03/20/2025	Paydown	XXX	10,250	10,250	10,245	10,246		4		4		10,250				51	06/20/2051	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
86190B-AD-6	STORE Master Funding LLC 3.700% 06/20/	03/20/2025	Paydown	XXX	1,875	1,875	1,874	1,874		1		1		1,875				12	06/20/2051	1.C FE
86212V-AA-2	STORE Master Funding LLC 3.960% 10/20/	03/20/2025	Paydown	XXX	222,338	222,338	222,220	222,336		2		2		222,338				1,469	10/20/2046	1.C FE
86212V-AB-0	STORE Master Funding LLC 4.320% 10/20/	03/20/2025	Paydown	XXX	64,941	64,941	66,044	65,294		(353)		(353)		64,941				468	10/20/2046	1.C FE
86212V-AE-4	STORE Master Funding LLC 4.290% 10/20/	03/20/2025	Paydown	XXX	51,250	51,250	51,231	51,243		7		7		51,250				366	10/20/2048	1.A FE
86212X-AG-5	STORE Master Funding LLC 1A A2 Y Y 6.9	03/20/2025	Paydown	XXX	22,188	22,188	22,237	22,229		(41)		(41)		22,188				256	06/20/2053	1.C FE
86212X-AP-5	STORE Master Funding LLC 1A A4 Y Y 5.9	03/20/2025	Paydown	XXX	6,875	6,875	6,861	6,861		14		14		6,875				68	05/20/2054	1.C FE
86213C-AB-1	STORE Master Funding LLC 4.170% 04/20/	03/20/2025	Paydown	XXX	11,875	11,875	12,049	11,884		(9)		(9)		11,875				83	04/20/2045	1.C FE
88035K-AA-7	TENET EQUITY FUNDING TENET..24- TENET..24-	03/20/2025	Paydown	XXX	3,033	3,033	3,032	3,032		1		1		3,033				28	10/15/2054	1.C FE
1719999999 - Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Lease-Backed Securities – Full Analysis (Unaffiliated)					550,894	550,894	546,893	546,890		4,004		4,004		550,894				4,106	XXX	XXX
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Lease-Backed Securities – Full Analysis (Affiliated)																				
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Unaffiliated)																				
00037U-AD-2	AASET 2018-3 Note Issuer DAC 4.460% 12	03/17/2025	Paydown	XXX	3,491,505	3,491,505	3,550,839	3,544,786		(53,281)		(53,281)		3,491,505				24,823	12/15/2038	2.C FE
00037U-AE-0	AASET 2018-3 Note Issuer DAC AASET 2018-	03/17/2025	Paydown	XXX	105,896	105,896	39,382	47,173		58,723		58,723		105,896				1,539	12/15/2038	4.A FE
00038P-AA-8	AASET 2021-1 Trust 2.950% 11/16/41	03/16/2025	Paydown	XXX	1,104,218	1,104,218	1,092,874	1,097,512		6,706		6,706		1,104,218				3,933	11/16/2041	1.G FE
00255U-AA-3	Apollo Aviation Securitization 3.351%	03/15/2025	Paydown	XXX	182,650	182,650	182,402	182,590		59		59		182,650				1,254	01/16/2040	2.A FE
00256D-AA-0	AASET 2019-1 Trust 3.844% 05/15/39	03/17/2025	Paydown	XXX	92,406	92,406	54,094	54,094						54,094		38,312	38,312	654	05/15/2039	3.A FE
03770F-AE-8	AASET 2014-1 AR AASET 2014-1 CR 7.350%	03/15/2025	Paydown	XXX	1,313,877	1,313,877	13,139	13,139						13,139		1,300,738	1,300,738	63,339	01/15/2043	1.F FE
038779-AB-0	Arbys Funding LLC 3.237% 07/30/50	01/30/2025	Paydown	XXX	108,885	108,885	105,347	106,786		2,099		2,099		108,885				881	07/30/2050	2.C FE
04546K-AA-6	AASET 2018-2 Trust 4.454% 11/18/38	03/16/2025	Paydown	XXX	6,354,611	6,354,611	6,346,633	6,399,184		(44,573)		(44,573)		6,354,611				43,557	11/18/2038	2.B FE
07359B-AA-5	Beacon Container Finance II LL 2.250%	03/22/2025	Paydown	XXX	109,147	109,147	96,566	98,870		10,278		10,278		109,147				407	10/22/2046	1.F FE
12479M-AH-1	CBC INSURANCE REVENUE SECURITI 5.250%	01/15/2025	Paydown	XXX	1,330,421	1,330,421	1,330,421	1,330,419		2		2		1,330,421				17,462	07/15/2046	1.F FE
12563L-AN-7	CLI Funding LLC 2.080% 09/18/45	03/18/2025	Paydown	XXX	91,575	91,575	82,932	85,064		6,511		6,511		91,575				317	09/18/2045	1.F FE
12565K-AA-5	CLI Funding LLC CLIF 2021-1A A 1.640%	03/18/2025	Paydown	XXX	139,548	139,548	118,573	122,589		16,959		16,959		139,548				380	02/18/2046	1.F FE
12565K-AE-7	CLI Funding LLC 2.720% 01/18/47	03/18/2025	Paydown	XXX	42,900	42,900	36,458	37,241		5,659		5,659		42,900				194	01/18/2047	1.F FE
12807C-AA-1	CAL Funding IV Ltd CAI 2020-1A A 2.220	03/25/2025	Paydown	XXX	414,466	414,466	368,831	382,698		31,768		31,768		414,466				1,534	09/25/2045	1.F FE
14155#-AB-6	CARDINALS BALLPARK LLC 5.77 30 CARDINALS	03/30/2025	Paydown	XXX	335,785	335,785	335,785	335,785						335,785				9,687	09/30/2027	2.A
14855M-AA-6	Castlelake Aircraft Securitiza 3.967%	03/15/2025	Paydown	XXX	576,594	576,594	576,335	576,615		(20)		(20)		576,594				3,781	04/15/2039	2.B FE
14856C-AA-7	Castlelake Aircraft Structured 4.125%	03/15/2025	Paydown	XXX	482,150	482,150	475,716	477,408		4,742		4,742		482,150				2,469	06/15/2043	2.A FE
14856G-AA-8	Castlelake Aircraft Securitiza 3.474%	03/15/2025	Paydown	XXX	2,524,192	2,524,192	2,524,123	2,527,461		(3,269)		(3,269)		2,524,192				8,305	01/15/2046	1.G FE
14856G-AB-6	Castlelake Aircraft Securitiza 6.656%	03/15/2025	Paydown	XXX	289,847	289,847	289,839	289,941		(93)		(93)		289,847				1,926	01/15/2046	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
22101@-AA-8	CORVIAS MGMT FEE 6.25 01JAN44 CORVIAS MG	01/01/2025	Paydown	XXX	391,063	391,063	391,444	391,444		(380)		(380)		391,063				15,643	01/01/2044	1.C
233046-AF-8	DB Master Finance LLC 4.030% 11/20/47	02/20/2025	Paydown	XXX	32,125	32,125	31,944	31,987		138		138		32,125				324	11/20/2047	2.B FE
233046-AL-5	DB Master Finance LLC 4.352% 05/20/49	02/20/2025	Paydown	XXX	29,533	29,533	27,535	27,863		1,669		1,669		29,533				321	05/20/2049	2.B FE
233046-AN-1	DB Master Finance LLC DNKN 2021-1A A2I	02/20/2025	Paydown	XXX	11,625	11,625	9,783	10,627		998		998		11,625				59	11/20/2051	2.B FE
233046-AQ-4	DB Master Finance LLC DNKN 2021-1A A2II	02/20/2025	Paydown	XXX	12,615	12,615	10,814	11,152		1,463		1,463		12,615				79	11/20/2051	2.B FE
233046-AS-0	DB Master Finance LLC 2.791% 11/20/51	02/20/2025	Paydown	XXX	99,413	99,413	80,055	82,440		16,972		16,972		99,413				694	11/20/2051	2.B FE
28000X-AA-6	EdgeConneX Data Centers Issuer 4.250%	03/25/2025	Paydown	XXX	58,750	58,750	57,142	57,811		939		939		58,750				416	03/25/2052	2.B FE
30605Y-AB-7	Falcon Aerospace Ltd 4.581% 02/15/42	03/15/2025	Paydown	XXX	420,759	420,759	419,292	428,834		(8,074)		(8,074)		420,759				2,737	02/15/2042	1.G FE
30605Y-AD-3	Falcon Aerospace Ltd 6.300% 02/15/42	03/15/2025	Paydown	XXX	82,465	82,465	82,090	83,767		(1,302)		(1,302)		82,465				866	02/15/2042	2.C FE
33830J-AC-9	Five Guys Funding LLC 2.493% 07/25/51	01/25/2025	Paydown	XXX	134,000	134,000	133,254	133,450		550		550		134,000				835	07/25/2051	2.C FE
33830J-AE-5	Five Guys Funding LLC GUYS 2023-1A A2	01/25/2025	Paydown	XXX	73,500	73,500	73,891	73,853		(353)		(353)		73,500				1,387	01/26/2054	2.C FE
000000-00-0	GUGGENHEIM LOAN SERV CO LLC GUGGENHEIM L	03/15/2025	Paydown	XXX	55,269	55,269	55,269	55,269						55,269				1,609	07/15/2055	1.C
40172G-AA-0	GUGGENHEIM PARTNERS OPPORTUNIS GP-OPP FD	03/01/2025	DIRECT	XXX	58,085,000	58,085,000	58,085,000	58,085,000						58,085,000					01/21/2040	1.G
40172G-AB-8	GUGGENHEIM PARTNERS OPPORTUNIS GP-OPP FD	03/01/2025	DIRECT	XXX	17,083,000	17,083,000	17,083,000	17,083,000						17,083,000					01/21/2040	2.C
40172G-AC-6	GUGGENHEIM PARTNERS OPPORTUNIS GP-OPP FD	03/01/2025	DIRECT	XXX	17,083,000	17,083,000	17,083,000	17,083,000						17,083,000					01/21/2040	3.B
46433@-AA-6	CLOUD HQ 2019-1 A2 CLOUD HQ 2019-1 A2	03/01/2025	Paydown	XXX	176,931	176,931	176,934	176,919		11		11		176,931				1,006	07/15/2040	1.E PL
46651N-AA-2	JOL AIR JOLAR..19-1 3.967% 04/15/44	03/15/2025	Paydown	XXX	378,250	378,250	375,497	377,389		861		861		378,250				2,501	04/15/2044	1.G FE
476681-AA-9	Jersey Mike's Funding LLC 4.433% 02/15	02/15/2025	Paydown	XXX	14,075	14,075	13,457	13,710		365		365		14,075				156	02/15/2050	2.B FE
476681-AB-7	Jersey Mike's Funding LLC 2.891% 02/15	02/15/2025	Paydown	XXX	19,375	19,375	18,705	19,006		369		369		19,375				140	02/15/2052	2.B FE
55292R-AA-9	Maps LTD 2.521% 06/15/46	03/15/2025	Paydown	XXX	3,813	3,813	3,432	3,588		225		225		3,813				16	06/15/2046	1.E FE
63943B-AA-1	Navigator Aircraft ABS LLC 2.771% 11/1	03/15/2025	Paydown	XXX	19,018	19,018	17,344	17,986		1,032		1,032		19,018				88	11/15/2046	1.F FE
63943B-AB-9	Navigator Aircraft ABS LLC 3.571% 11/1	03/15/2025	Paydown	XXX	17,857	17,857	17,857	17,841		16		16		17,857				106	11/15/2046	2.B FE
78403D-AN-0	SBA TOWER TRUST SBATOW 2.836 01/15/25 14	01/15/2025	Paydown	XXX	16,139,000	16,139,000	15,371,845	16,118,689		20,311		20,311		16,139,000				36,870	01/15/2025	1.F FE
78449A-AA-0	SLAM 2021-1 LLC SLAM 2021-1A A 2.434%	03/15/2025	Paydown	XXX	265,091	265,091	227,433	239,969		25,122		25,122		265,091				1,075	06/15/2046	1.F FE
78520E-AA-4	Sabey Data Center Issuer LLC 3.812% 04	02/20/2025	Paydown	XXX	13,454,545	13,454,545	13,348,672	13,443,020		11,526		11,526		13,454,545				72,011	04/20/2045	1.F FE
80307A-AA-7	Sapphire Aviation Finance I Li 3.228%	03/15/2025	Paydown	XXX	645,937	645,937	645,927	646,607		(670)		(670)		645,937				4,016	03/15/2040	2.A FE
81761T-AA-3	ServiceMaster Brands 2.841% 01/30/51	01/30/2025	Paydown	XXX	11,125	11,125	11,125	11,125						11,125				79	01/30/2051	2.C FE
81761T-AC-9	ServiceMaster Brands 3.337% 01/30/51	01/30/2025	Paydown	XXX	61,375	61,375	61,375	61,375						61,375				512	01/30/2051	2.C FE
817743-AA-5	Servpro Master Issuer LLC 3.882% 10/25	01/25/2025	Paydown	XXX	17,813	17,813	16,717	17,181		631		631		17,813				173	10/25/2049	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
817743-AG-2	Servpro Master Issuer LLC 3.127% 01/25	01/25/2025	Paydown	XXX	42,875	42,875	42,831	42,837		38		38		42,875				335	01/25/2052	2.C FE
817743-AJ-6	Servpro Master Issuer LLC SERIES 2024-1A	01/25/2025	Paydown	XXX	16,875	16,875	16,883	16,882		(7)		(7)		16,875				260	01/25/2054	2.C FE
83546D-AG-3	Sonic Capital LLC 3.845% 01/20/50	03/20/2025	Paydown	XXX	47,233	47,233	42,966	44,872		2,360		2,360		47,233				303	01/20/2050	2.B FE
83546D-AJ-7	Sonic Capital LLC 4.336% 01/20/50	03/20/2025	Paydown	XXX	9,735	9,735	9,230	9,325		410		410		9,735				70	01/20/2050	2.B FE
83546D-AN-8	Sonic Capital LLC 2.190% 08/20/51	03/20/2025	Paydown	XXX	14,150	14,150	12,066	12,425		1,725		1,725		14,150				52	08/20/2051	2.B FE
83546D-AQ-1	Sonic Capital LLC 2.636% 08/20/51	03/20/2025	Paydown	XXX	68,405	68,405	59,799	60,672		7,733		7,733		68,405				301	08/20/2051	2.B FE
85208U-AA-2	Sprite Limited 3.750% 11/15/46	03/15/2025	Paydown	XXX	1,524,965	1,524,965	1,512,294	1,518,336		6,630		6,630		1,524,965				8,827	11/15/2046	1.F FE
85572R-AA-7	START LTD STARR..18-1 4.089% 05/15/43	03/15/2025	Paydown	XXX	119,561	119,561	110,145	112,460		7,101		7,101		119,561				561	05/15/2043	1.F FE
85573L-AA-9	START LTD STARR..19-1 4.089% 03/15/44	03/15/2025	Paydown	XXX	10,705	10,705	10,393	10,536		169		169		10,705				73	03/15/2044	1.F FE
864300-AA-6	SUBWAY FUNDING LLC 1A A2I Y Y 6.028% 0	01/30/2025	Paydown	XXX	10,000	10,000	10,000	10,000						10,000				151	07/30/2054	2.B FE
864300-AC-2	SUBWAY FUNDING LLC 1A A2II Y Y 6.268%	01/30/2025	Paydown	XXX	23,438	23,438	23,438	23,438						23,438				367	07/30/2054	2.B FE
864300-AE-8	SUBWAY FUNDING LLC 1A A23 Y Y 6.505% 0	01/30/2025	Paydown	XXX	114,375	114,375	116,088	116,151		(1,776)		(1,776)		114,375				1,860	07/30/2054	2.B FE
864300-AL-2	SUBWAY FUNDING LLC 3A A23 Y Y 5.914% 0	01/30/2025	Paydown	XXX	60,000	60,000	60,000	60,000						60,000				887	07/30/2054	2.B FE
872480-AE-8	TIF Funding II LLC 1.650% 02/20/46	03/20/2025	Paydown	XXX	142,031	142,031	122,190	126,495		15,537		15,537		142,031				393	02/20/2046	1.E FE
87358A-AA-0	TACSEE 2 LIMITED CLASS A TACSEE 9.000%	03/17/2025	Paydown	XXX	123,136	123,136	123,136	123,136						123,136				2,079	01/15/2028	2.B Z
89255#-AA-9	VUMC 2018-1 LOAN VUMC 2018-1 LOAN 4.92	03/01/2025	Paydown	XXX	67,453	67,453	67,453	67,453						67,453				554	07/01/2048	1.F PL
89680H-AE-2	Triton Container Finance LLC TCF 2021-1A	03/20/2025	Paydown	XXX	131,325	131,325	111,180	114,539		16,786		16,786		131,325				407	03/20/2046	1.F FE
94354K-AA-8	Wave USA 3.597% 09/15/44	03/15/2025	Paydown	XXX	698,149	698,149	690,866	693,230		4,920		4,920		698,149				3,854	09/15/2044	2.A FE
95058X-AH-1	WENDYS FUNDING LLC WEN 2019-1A A2II 4	03/15/2025	Paydown	XXX	2,512	2,512	2,331	2,360		151		151		2,512				26	06/15/2049	2.B FE
95058X-AK-4	WENDYS FUNDING LLC WEN 2021-1A A2I 2.3	03/15/2025	Paydown	XXX	7,774	7,774	6,539	6,722		1,051		1,051		7,774				46	06/15/2051	2.B FE
95058X-AL-2	WENDYS FUNDING LLC 2.775% 06/15/51	03/15/2025	Paydown	XXX	144,297	144,297	131,848	133,303		10,995		10,995		144,297				1,001	06/15/2051	2.B FE
95058X-AP-3	WENDYS FUNDING LLC 4.535% 03/15/52	03/15/2025	Paydown	XXX	45,697	45,697	45,357	45,389		308		308		45,697				518	03/15/2052	2.B FE
97770*-AA-2	WOLF ENTERTAINMENT ISSUER INC WOLFENT 20	02/20/2025	Paydown	XXX	4,094,199	4,094,199	4,235,772	4,229,743		(135,544)		(135,544)		4,094,199				30,604	05/20/2045	2.B PL
BGH9JH-CM-8	GUGGENHEIM PARTNERS OPPORTUNIS GP-OPP FD	03/01/2025	DIRECT	XXX	11,958,000	11,958,000	11,958,000	11,958,000						11,958,000					01/21/2040	4.B Z
30610G-AA-1	Falcon Aerospace Ltd 3.597% 09/15/39	03/15/2025	Paydown	XXX	5,573,036	5,573,036	5,564,235	5,571,581		1,454		1,454		5,573,036				32,536	09/15/2039	2.B FE
48244X-AA-0	KDAC Aviation Finance Limited 4.212% 1	01/15/2025	Paydown	XXX	2,467,988	2,467,988	2,472,678	2,471,602		(3,614)		(3,614)		2,467,988				8,663	12/15/2042	4.A FE
55283L-AA-3	MAPS LTD 4.458% 03/15/44	03/15/2025	Paydown	XXX	440,262	440,262	439,705	440,980		(718)		(718)		440,262				3,246	03/15/2044	2.C
55283Y-AA-5	MC Ltd 2.627% 11/05/35	03/05/2025	Paydown	XXX	18,154	18,154	16,068	16,284		1,870		1,870		18,154				80	11/05/2035	1.F FE
55446M-AA-5	Mach I 3.474% 10/15/39	03/15/2025	Paydown	XXX	3,699,296	3,699,296	3,696,717	3,727,369		(28,073)		(28,073)		3,699,296				15,855	10/15/2039	2.A FE
56564R-AA-8	MAPS LTD 4.212% 05/15/43	03/15/2025	Paydown	XXX	113,588	113,588	113,016	113,363		225		225		113,588				799	05/15/2043	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
80306A-AA-8	SAPPHIRE AVIATION FINANCE I LI 4.250%	03/17/2025	Paydown	XXX	966,549	966,549	917,074	915,003						915,003		51,546	51,546	5,730	03/15/2040	2.B FE
83438L-AA-9	SOLRR Aircraft 2021-1 Limited 2.636% 1	03/15/2025	Paydown	XXX	5,313	5,313	4,835	4,995		318		318		5,313				22	10/15/2046	1.E FE
87404L-AA-0	TLWND 2019-1 3.967% 12/15/44	03/17/2025	Paydown	XXX	218,395	218,395	192,137	192,186						192,186		26,209	26,209	1,861	12/15/2044	2.A FE
88315L-AE-8	Textainer Marine Containers Li 2.730%	03/20/2025	Paydown	XXX	84,555	84,555	77,593	79,341		5,214		5,214		84,555				382	08/21/2045	1.F FE
88315L-AG-3	Textainer Marine Containers Li 2.100%	03/20/2025	Paydown	XXX	333,532	333,532	290,406	333,532						333,532				1,165	09/20/2045	1.F FE
88315L-AL-2	Textainer Marine Containers Li 1.680%	03/20/2025	Paydown	XXX	223,640	223,640	191,272	201,057		22,583		22,583		223,640				626	02/20/2046	1.F FE
88315L-AQ-1	Textainer Marine Containers Li TMCL 2021	03/20/2025	Paydown	XXX	345,600	345,600	288,817	303,867		41,733		41,733		345,600				1,284	04/20/2046	1.F FE
88315L-AS-7	Textainer Marine Containers Li TMCL 2021	03/20/2025	Paydown	XXX	499,000	499,000	423,921	432,078		66,922		66,922		499,000				1,613	08/20/2046	1.F FE
17290E-AD-4	CITIBANK C VO 07/29/44	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	20,000,000	20,000,000	20,000,000	20,000,000						20,000,000					07/29/2044	1.G FE
75932T-AA-9	REIGN EXCHANGE LLC REIGN EXCHANGE LLC NO	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	92,908,238	98,000,000	92,708,000	92,908,238						92,908,238					05/30/2049	1.G IF
97263C-AA-9	WILTON RE LTD WILTON V6 PERP 144A	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	41,000,000	41,000,000	41,000,000	41,000,000						41,000,000					12/31/2070	3.B FE
06367V-TZ-8	BANK OF MONTREAL BMO O 07/29/44	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	20,000,000	20,000,000	20,000,000	20,000,000						20,000,000					07/30/2044	1.C FE
63307C-AE-1	NATIONAL BANK OF CANADA NTL BANK OF CANA	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	10,000,000	9,182,222	10,000,000	10,000,000						10,000,000					07/29/2044	1.E FE
63307C-AF-8	NATIONAL BANK OF CANADA NTL BANK OF CANA	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	15,000,000	13,772,581	15,000,000	15,000,000						15,000,000					07/29/2044	1.E FE
018820-AA-8	ALLIANZ SE ALVGR V3.5 PERP 144A	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	9,998,631	10,000,000	10,001,500	9,998,631						9,998,631					12/31/2070	1.G FE
018820-AB-6	ALLIANZ SE ALVGR V3.2 PERP 144A	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	8,999,253	9,000,000	9,000,990	8,999,253						8,999,253					12/31/2070	1.G FE
054536-AC-1	AXA SA AXASA V6.379 PERP 144A	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	6,792,543	6,925,000	6,715,486	6,792,543						6,792,543					12/14/2049	2.A FE
23380Y-AD-9	DAI-ICHI LIFE HOLDINGS INC DAIL V4 PERP	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	21,000,000	21,000,000	21,000,000	21,000,000						21,000,000					12/31/2049	1.G FE
606839-AB-4	MS&AD INSURANCE GROUP HOLDINGS MSINS V4	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	11,000,000	11,000,000	11,000,000	11,000,000						11,000,000					12/31/2049	1.G FE
74728G-AE-0	QBE INSURANCE GROUP LTD QBEAU V5.875 PER	01/01/2025	TRANSFER TO SCHEDULE BA	XXX	10,073,507	10,068,000	10,135,104	10,073,507						10,073,507					12/31/2049	2.C FE
1739999999 - Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Unaffiliated)					445,204,965	448,380,596	442,320,481	443,626,971		161,190		161,190		443,788,160		1,416,805	1,416,805	457,552	XXX	XXX
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Affiliated)																				
1889999999 - Subtotal - Asset-Backed Securities (Unaffiliated)					851,806,021	856,495,960	846,182,883	847,201,492		2,509,681		2,509,681		850,309,538		1,496,483	1,496,483	4,743,926	XXX	XXX
1909999997 - Subtotals - Asset-Backed Securities - Part 4					851,806,021	856,495,960	846,182,883	847,201,492		2,509,681		2,509,681		850,309,538		1,496,483	1,496,483	4,743,926	XXX	XXX
1909999999 - Subtotals - Asset-Backed Securities					851,806,021	856,495,960	846,182,883	847,201,492		2,509,681		2,509,681		850,309,538		1,496,483	1,496,483	4,743,926	XXX	XXX
2009999999 - Subtotals - Issuer Credit Obligations and Asset-Backed Securities					1,817,207,592	1,852,106,868	1,783,907,653	1,786,840,948	713	3,354,793		3,355,506		1,814,281,121		2,946,630	2,946,630	19,357,630	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																				
190750-86-2	COBANK ACB COBKAC 6.2 PERP	01/01/2025	Call 100.0000	24,500.000	2,450,000		2,450,000	2,450,000						2,450,000					XXX	2.B FE
48128B-AG-6	JPMORGAN CHASE JPM 4.6 PERP	02/01/2025	Call 100.0000	10,000,000.000	10,000,000		10,000,000	9,955,400	44,600			44,600		10,000,000				230,000	XXX	2.B FE
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred					12,450,000	XXX	12,450,000	12,405,400	44,600			44,600		12,450,000				230,000	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																				
50149X-AA-2	KUVARE US HOLDINGS INC KUVARE US HOLDING	02/10/2025	SEAPORT SECURITIES CORP	9,441,000.000	9,441,000		9,478,500	9,478,500						9,478,500		(37,500)	(37,500)	175,322	XXX	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
4029999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred					9,441,000	XXX	9,478,500	9,478,500						9,478,500		(37,500)	(37,500)	175,322	XXX	XXX
Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred																				
Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred																				
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4					21,891,000	XXX	21,928,500	21,883,900	44,600			44,600		21,928,500		(37,500)	(37,500)	405,322	XXX	XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks					21,891,000	XXX	21,928,500	21,883,900	44,600			44,600		21,928,500		(37,500)	(37,500)	405,322	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																				
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other																				
000000-00-0	AGENTS DEFERRED COMP RABBI TRUST	03/31/2025	DIRECT	160,627.460	160,627	XXX	160,627	160,627						160,627					XXX	XXX
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other					160,627	XXX	160,627	160,627						160,627					XXX	XXX
Common Stocks - Mutual Funds - Designations Assigned by the SVO																				
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO																				
Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO																				
Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO																				
Common Stocks - Closed-End Funds - Designations Assigned by the SVO																				
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO																				
Common Stocks - Exchange Traded Funds																				
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded																				
Common Stocks - Parent, Subsidiaries and Affiliates - Other																				
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 4					160,627	XXX	160,627	160,627						160,627					XXX	XXX
5989999999 - Common Stocks - Subtotals - Common Stocks					160,627	XXX	160,627	160,627						160,627					XXX	XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks					22,051,627	XXX	22,089,127	22,044,527	44,600			44,600		22,089,127		(37,500)	(37,500)	405,322	XXX	XXX
6009999999 Totals					1,839,259,219	XXX	1,805,996,780	1,808,885,475	45,313	3,354,793		3,400,106		1,836,370,248		2,909,130	2,909,130	19,762,952	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Effective – Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Purchased Options - Hedging Other - Call Options and Warrants																						
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	05/15/2024	05/15/2025	1,879		953.0521	37,620			4,560		7,184			(9,327)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	08/28/2024	08/28/2025	1,854		969.44291999999996	41,760			17,094		11,813			(10,325)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	07/17/2024	07/17/2025	2,965		982.35479999999995	68,440			20,118		9,554			(16,922)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	05/22/2024	05/22/2025	2,618		953.93957	57,250			8,043		17,313			(14,194)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	06/26/2024	06/26/2025	3,833		965.97	80,660			19,057		16,535			(19,943)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	08/14/2024	08/14/2025	931		969.45236	18,000			6,676		4,789			(4,451)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	06/12/2024	06/12/2025	1,558		955.06618000000003	34,800			6,884		8,126			(8,604)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	07/31/2024	07/31/2025	1,541		969.02838999999994	30,750			10,222		5,255			(7,603)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	12/18/2024	12/18/2025	2,397		969.77621999999997	56,350			40,405		37,946			(13,933)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	12/11/2024	12/11/2025	3,870		979.11990000000003	83,980			58,601		25,813			(20,764)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	05/08/2024	05/08/2025	1,372		951.32010000000002	25,480			2,597		7,782			(6,317)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	05/30/2024	05/30/2025	2,006		948.99005999999997	41,800			6,775		19,841			(10,335)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	08/28/2024	08/28/2026	824		968.47055999999998	25,440			17,937		14,842			(3,141)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	12/11/2024	12/11/2026	1,018		979.11990000000003	30,000			25,473		16,388			(3,704)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	07/17/2024	07/17/2026	920		980.38220000000001	29,250			18,938		13,816			(3,611)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	12/18/2024	12/18/2026	1,667		973.67873999999995	48,640			41,768		41,818			(6,005)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	07/31/2024	07/31/2026	2,363		966.13	68,770			45,847		35,588			(8,490)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	08/28/2024	08/28/2029	4,121		970.41528000000005	179,200			158,089		193,496			(8,837)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	05/08/2024	05/08/2029	4,010		953.21519999999998	149,340			122,649		208,054			(7,369)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	08/14/2024	08/14/2029	3,208		969.45236	131,750			115,218		148,164			(6,497)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	07/17/2024	07/17/2029	4,498		986.3	189,200			162,556		188,605			(9,330)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	05/15/2024	05/15/2029	3,341		954.00419999999997	131,200			108,254		163,213			(6,474)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	06/12/2024	06/12/2029	4,363		957.94	175,560			147,470		209,159			(8,658)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	07/31/2024	07/31/2029	4,830		968.06226000000004	200,220			173,561		210,312			(9,874)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	05/22/2024	05/22/2029	4,085		956.81	163,410			135,458		209,367			(8,063)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	05/30/2024	05/30/2029	2,006		946.14023999999995	81,890			68,204		115,080			(4,038)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/18/2024	12/18/2029	5,315		975.63	215,730			203,555		289,789			(10,639)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/11/2024	12/11/2029	5,703		979.11990000000003	240,240			225,760		253,435			(11,847)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/26/2024	06/26/2029	4,040		965.97	166,140			140,832		189,932			(8,193)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	ML-	06/21/2024	06/20/2025	245		4897	16,920			3,750		23,132			(4,218)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	ML-	08/15/2024	08/15/2025	333		4755	26,560			9,924		37,270			(6,567)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	12/18/2024	12/18/2025	12		41861	25,850			18,535		16,577			(6,391)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/20/2025	02/20/2026	11		44398		17,850		15,938		4,396			(1,913)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	12/04/2024	12/04/2025	11		44969	20,850			14,148		899			(5,155)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	03/26/2025	03/26/2026	28		42412		19,320		19,055		17,251			(265)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	12/04/2024	12/04/2025	11		44924	7,550			5,123		696			(1,867)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/06/2024	11/06/2025	18		43161	38,960			23,440		9,210			(9,633)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	10/02/2024	10/02/2025	12		42576	17,550			8,871		7,888			(4,339)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/20/2025	02/20/2026	29		44486		18,720		16,714		6,294			(2,006)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/12/2025	02/12/2026	11		44324		19,950		17,374		4,374			(2,576)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/12/2025	02/12/2026	20		44102		15,120		13,168		5,453			(1,952)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	12/18/2024	12/18/2025	21		41607	18,270			13,100		17,286			(4,517)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	08/07/2024	08/07/2025	18		38647	34,790			12,234		69,906			(8,602)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	10/02/2024	10/02/2025	26		42408	16,390			8,285		14,521			(4,052)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/26/2025	02/26/2026	28		43259		18,120		16,477		11,406			(1,643)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	09/05/2024	09/05/2025	34		41000	23,660			10,205		32,864			(5,850)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	08/07/2024	08/07/2025	31		38298	24,240			8,524		36,417			(5,993)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	03/26/2025	03/26/2026	26		42582		43,670		43,070		36,538			(600)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/26/2025	02/26/2026	25		43433		45,210		41,111		19,543			(4,099)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/06/2024	11/06/2025	11		42987	10,350			6,227		5,440			(2,559)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	09/05/2024	09/05/2025	12		40878	20,500			8,842		23,071			(5,069)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	12/12/2024	12/12/2025	98		44002	105,350			73,803		71,253			(26,048)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	03/27/2025	03/27/2026	104		42300		90,200		89,209		85,179			(991)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	09/06/2024	09/05/2025	185		18661	60,860			26,468		69,701			(15,173)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	09/12/2024	09/12/2025	191		19462	104,340			47,010		96,242			(25,798)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	08/08/2024	08/08/2025	179		18395	75,900			26,899		88,063			(18,766)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	03/13/2025	03/13/2026	213		19360		85,690		81,453		85,461			(4,237)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2025	03/06/2026	130		20654		56,420		52,545		45,983			(3,875)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	06/12/2024	06/12/2025	5,100		19465	54,570			10,794		1			(13,493)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	11/07/2024	11/07/2025	3,300		21102	32,340			19,546		807			(7,996)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	08/15/2024	08/15/2025	3,100		19490	28,830			10,772					(7,128)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	01/15/2025	01/15/2026	4,600		21238		43,700		34,696		454			(9,004)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	10/10/2024	10/10/2025	3,500		20242	31,850			16,800					(7,875)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	11/13/2024	11/13/2025	5,000		21036	49,500			30,734		1			(12,239)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	07/11/2024	07/11/2025	3,200		20211	30,400			8,435					(7,516)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	06/27/2024	06/27/2025	4,300		19789	42,570			10,175					(10,526)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/16/2024	05/16/2025	4,500		18558	53,100			6,619					(13,238)				D/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	03/19/2025	03/19/2026	4,400		19737		46,200		44,677		41,088			(1,523)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	02/27/2025	02/27/2026	4,700		20551		47,940		43,725		15,101			(4,215)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	10/09/2024	10/09/2025	3,600		20269	33,480			17,568		2,916			(8,278)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	10/31/2024	10/31/2025	3,500		19890	32,200			18,842		445			(7,962)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	07/31/2024	07/31/2025	3,800		19362	35,340			11,748					(8,738)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	07/02/2024	07/02/2025	3,400		20012	41,480			10,484					(10,256)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	08/22/2024	08/22/2025	4,800		19492	46,080			18,103		6,249			(11,393)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	05/23/2024	05/23/2025	4,900		18623	51,450			7,432					(12,863)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	11/14/2024	11/14/2025	5,100		20897	51,510			32,123		1			(12,736)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	02/13/2025	02/13/2026	4,500		22031		58,050		50,714		389			(7,336)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	09/19/2024	09/19/2025	3,900		19840	35,880			16,856		2,798			(8,871)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	05/08/2024	05/08/2025	5,600		18085	56,000			5,708		1			(13,884)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	09/25/2024	09/25/2025	4,000		19973	36,800			17,895		4,416			(9,099)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	05/31/2024	05/30/2025	4,300		18537	45,150			7,379					(11,256)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	11/27/2024	11/26/2025	3,900		20744	40,170			26,521		1,634			(9,987)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	09/05/2024	09/05/2025	3,400		18930	36,720			15,838		4,130			(9,079)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	03/20/2025	03/20/2026	4,400		19678		47,080		45,657		42,524			(1,423)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	01/03/2025	01/02/2026	3,300		21326		43,230		33,051		2,352			(10,179)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	07/10/2024	07/10/2025	3,200		20675	30,400			8,352					(7,516)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	03/05/2025	03/05/2026	4,200		20628		40,740		37,830		11,154			(2,910)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	08/01/2024	08/01/2025	3,700		18890	32,560			10,913		4,722			(8,051)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	11/06/2024	11/06/2025	3,300		20781	31,350			18,862		799			(7,751)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	10/30/2024	10/30/2025	3,500		20388	32,900			19,162		1,141			(8,135)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	05/09/2024	05/09/2025	5,600		18113	57,680			6,072		1			(14,380)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	02/12/2025	02/12/2026	4,500		21719		56,700		49,379		1,936			(7,321)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	06/05/2024	06/05/2025	3,300		19035	40,590			7,248					(10,036)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	07/17/2024	07/17/2025	5,000		19799	56,500			16,609		1			(13,970)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	03/27/2025	03/27/2026	4,500		19799		34,650		34,269		30,767			(381)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	10/17/2024	10/17/2025	4,900		20190	45,570			24,913					(11,267)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	03/13/2025	03/13/2026	4,700		19225		33,370		31,720		40,329			(1,650)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML -	08/29/2024	08/29/2025	1,900		0.998	50,350			20,749		43,485			(12,449)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML -	08/08/2024	08/08/2025	1,900		0.999	38,950			13,804		46,281			(9,630)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML -	11/14/2024	11/14/2025	1,600		0.9839999999999 9999	40,160			25,045		32,709			(9,930)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML -	07/25/2024	07/25/2025	1,600		1.0069999999999 999	27,520			8,695		27,792			(6,804)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML -	06/27/2024	06/27/2025	3,100		0.997	87,110			20,820		89,353			(21,538)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML -	11/07/2024	11/07/2025	1,500		1.0109999999999 999	32,400			19,582		23,511			(8,011)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML -	05/09/2024	05/09/2025	2,700		0.999	59,130			6,224		65,015			(14,742)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML -	08/01/2024	08/01/2025	1,600		0.999	32,160			10,779		33,652			(7,952)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML -	06/13/2024	06/13/2025	2,300		0.99	71,070			14,253		74,569			(17,572)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	09/25/2024	09/25/2025	319		2235	9,100			4,425		1,419			(2,250)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	10/02/2024	10/02/2025	228		2177	31,700			16,024		4,635			(7,838)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	10/09/2024	10/09/2025	227		2181	8,650			4,539		3,348			(2,139)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	10/02/2024	10/02/2025	273		2215	6,960			3,518		1,809			(1,721)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	07/10/2024	07/10/2025	341		2060	8,960			2,462		16,632			(2,215)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML -	05/02/2024	05/02/2025	1,290		2006	52,520			4,510		45,398			(13,094)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML -	10/03/2024	10/03/2025	734		2224	24,640			12,523		12,585			(6,092)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	02/05/2025	02/05/2026	185		3261		8,280		7,052		1,070			(1,228)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	02/12/2025	02/12/2026	158		3162		6,450		5,617		1,878			(833)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	06/05/2024	06/05/2025	474		2940	21,560			3,850		35,720			(5,331)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	02/12/2025	02/12/2026	158		3200		20,100		17,505		3,322			(2,595)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	02/26/2025	02/26/2026	258		3117		10,640		9,675		4,454			(965)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	05/22/2024	05/22/2025	268		2978	13,200			1,855		21,107			(3,273)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	08/14/2024	08/14/2025	169		2933	8,350			3,097		12,356			(2,065)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	06/05/2024	06/05/2025	169		2952	23,750			4,241		19,184			(5,872)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML -	05/02/2024	05/02/2025	1,310		2892	87,020			7,473		76,639			(21,695)				D/0

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	11/14/2024	11/14/2025	802		3266	49,140			30,645		17,560			(12,150)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	07/25/2024	07/25/2025	826		3019	50,250			15,876		32,749			(12,424)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	05/16/2024	05/16/2025	929		2984	57,960			7,225		32,082			(14,450)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	11/07/2024	11/07/2025	701		3239	57,960			35,031		20,498			(14,331)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	10/31/2024	10/31/2025	549		3104	40,120			23,477		23,509			(9,920)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	10/10/2024	10/10/2025	773		3101	57,360			30,256		31,569			(14,182)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	08/15/2024	08/15/2025	731		2961	40,040			14,960		30,868			(9,900)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	03/13/2025	03/13/2026	910		2887		57,200		54,371		59,823			(2,829)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	11/21/2024	11/21/2025	852		3254	64,960			41,760		22,471			(16,062)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	05/09/2024	05/09/2025	768		3008	48,990			5,157		21,819			(12,214)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	08/21/2024	08/21/2025	8,298		393.72823	43,200			16,853		28,243			(10,681)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	10/23/2024	10/23/2025	17,084		395.21559000000 002	84,480			47,578		78,637			(20,888)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	02/20/2025	02/20/2026	6,183		396.71996000000 001		30,960		27,643		34,086			(3,317)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	08/21/2024	08/21/2025	9,595		389.48630000000 003	65,120			25,404		50,891			(16,101)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	12/18/2024	12/18/2025	17,642		388.88448	86,430			61,973		143,216			(21,370)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	05/09/2024	05/09/2025	11,008		376.18459999999 999	70,930			7,466		150,197			(17,683)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	01/08/2025	01/08/2026	4,752		379.93639999999 999		37,440		29,006		64,368			(8,434)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	01/08/2025	01/08/2026	12,936		374.25439999999 998		139,160		107,811		191,955			(31,349)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	03/13/2025	03/13/2026	17,432		383.95566000000 002		148,740		141,385		204,344			(7,355)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	08/15/2024	08/15/2025	3,662		390.75148000000 002	18,200			6,800		16,707			(4,500)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	03/20/2025	03/20/2026	9,021		390.68579		64,750		62,793		74,812			(1,957)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	10/30/2024	10/30/2025	7,216		391.93049999999 999	50,120			29,191		43,457			(12,392)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	10/23/2024	10/23/2025	5,177		389.80696999999 998	36,200			20,387		35,638			(8,951)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	03/20/2025	03/20/2026	8,506		395.7294		44,550		43,204		52,625			(1,346)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	11/07/2024	11/07/2025	18,889		386.47	162,790			98,390		166,940			(40,250)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	12/11/2024	12/11/2025	6,170		392.10192000000 001	45,360			31,652		40,121			(11,215)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	05/09/2024	05/09/2025	5,638		381.39904000000 001	25,830			2,719		49,000			(6,440)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	12/04/2024	12/04/2025	14,682		396.78127999999 998	77,520			52,603		67,154			(19,167)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	12/04/2024	12/04/2025	13,909		387.46352000000 002	126,900			86,111		119,856			(31,376)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	02/20/2025	02/20/2026	5,152		390.50907999999 998		38,200		34,107		41,580			(4,093)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	01/03/2025	01/02/2026	3,425		384.49428		21,450		16,399		36,446			(5,051)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	10/23/2024	10/23/2025	21,225		386.33	181,220			102,061		184,538			(44,807)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	11/07/2024	11/07/2025	15,266		395.35881000000 001	77,290			46,714		72,903			(19,110)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	02/20/2025	02/20/2026	11,335		388.18		95,920		85,643		104,274			(10,277)				0/0

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	12/18/2024	12/18/2025	18,169		378.63069000000002	166,290			119,235		259,257			(41,116)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	12/11/2024	12/11/2025	10,283		398.71474999999998	50,400			35,169		41,739			(12,462)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	12/04/2024	12/04/2025	4,121		390.18119999999999	32,320			21,931		29,912			(7,991)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/08/2026	11,880		381.07279999999997		87,750		67,982		152,048			(19,768)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	10/30/2024	10/30/2025	17,524		388.05	151,640			88,318		137,957			(37,493)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	01/15/2025	01/15/2026	12,088		386.61847999999998		70,380		55,879		115,986			(14,501)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	08/15/2024	08/15/2025	8,108		386.92808000000002	51,460			19,227		53,612			(12,724)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/08/2026	3,168		384.10320000000002		19,440		15,061		34,606			(4,379)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	11/07/2024	11/07/2025	4,399		389.17529000000002	32,640			19,727		32,656			(8,070)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	03/20/2025	03/20/2026	19,847		387.19405999999998		174,790		169,508		198,525			(5,282)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/08/2026	11,616		387.51240000000001		57,200		44,314		104,851			(12,886)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	08/15/2024	08/15/2025	20,139		382.72233999999997	164,780			61,566		189,201			(40,742)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	01/15/2025	01/15/2026	14,191		376.72469999999998		146,340		116,188		224,659			(30,152)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	01/03/2025	01/02/2026	11,856		381.83735999999999		87,300		66,745		145,437			(20,555)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	03/13/2025	03/13/2026	15,091		387.79906		102,660		97,583		145,451			(5,077)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/08/2026	10,032		390.16399999999999		41,040		31,795		77,367			(9,245)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	10/30/2024	10/30/2025	13,916		398.13929999999999	65,340			38,055		51,709			(16,156)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	05/09/2024	05/09/2025	19,062		372.46	154,070			16,218		330,223			(38,411)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	01/15/2025	01/15/2026	4,730		382.05212		36,360		28,868		57,932			(7,492)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	12/11/2024	12/11/2025	23,137		389.37898999999999	198,000			138,165		179,273			(48,956)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	03/13/2025	03/13/2026	9,107		392.41113999999999		46,200		43,915		68,028			(2,285)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	12/18/2024	12/18/2025	10,533		382.42838999999998	77,600			55,642		123,801			(19,187)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	01/03/2025	01/02/2026	10,275		390.56724000000003		42,900		32,799		76,643			(10,101)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	08/21/2024	08/21/2025	22,301		384.85874000000001	197,800			77,164		178,933			(48,907)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/08/2027	4,488		378.8		52,020		46,169		77,481			(5,851)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	12/18/2024	12/18/2026	1,580		379.39022999999997	19,080			16,384		26,498			(2,356)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	02/20/2025	02/19/2027	3,864		388.18		45,000		42,589		48,194			(2,411)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	08/15/2024	08/14/2026	5,231		382.34	60,600			41,621		73,813			(7,492)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	10/23/2024	10/23/2026	3,624		386.33	42,840			33,496		45,256			(5,289)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	03/20/2025	03/19/2027	4,640		386.80608999999998		56,340		55,489		61,704			(851)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	12/11/2024	12/11/2026	1,800		392.10192000000001	19,320			16,405		18,299			(2,385)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	08/21/2024	08/21/2026	7,261		384.47311000000002	89,320			62,120		93,919			(11,027)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	05/09/2024	05/08/2026	5,101		372.46	56,430			31,289		101,209			(7,005)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	12/04/2024	12/04/2026	2,576		389.01648	30,200			25,353		29,768			(3,728)				0/0

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EXS	Equity/Index	BAML	01/15/2025	01/15/2027	2,628		378.24682000000001		33,200		29,784		46,287			(3,416)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EXS	Equity/Index	BAML	01/08/2025	01/08/2027	3,168		377.28480000000002		39,000		34,613		57,611			(4,387)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EXS	Equity/Index	BAML	03/13/2025	03/12/2027	6,505		384.34		75,000		73,146		94,631			(1,854)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EXS	Equity/Index	BAML	01/03/2025	12/31/2026	4,479		379.18043999999998		52,700		46,513		75,925			(6,187)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EXS	Equity/Index	BAML	10/30/2024	10/30/2026	6,185		388.05	73,920			58,507		72,264			(9,126)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EXS	Equity/Index	BAML	11/07/2024	11/06/2026	4,140		384.53764999999999	53,120			42,613		56,036			(6,567)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EXS	Equity/Index	BAML	12/11/2024	12/11/2025	7,684		419.58800000002	79,670			55,594		81,676			(19,699)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EXS	Equity/Index	BAML	12/11/2024	12/11/2025	37,675		434.51564999999999	168,720			117,733		141,229			(41,716)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EXS	Equity/Index	BAML	03/13/2025	03/12/2027	1,483		721.16351999999995		16,560		16,151		20,719			(409)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EXS	Equity/Index	BAML	03/20/2025	03/19/2027	1,302		719.86584000000005		17,680		17,413		19,017			(267)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EXS	Equity/Index	BAML	02/06/2025	02/05/2027	826		707.22400000000005		12,650		11,729		13,578			(921)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EXS	Equity/Index	BAML	10/24/2024	10/23/2026	4,779		677.27808000000005	120,350			94,230		103,172			(14,878)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EXS	Equity/Index	BAML	10/10/2024	10/09/2026	1,838		699.74001999999996	26,620			20,331		25,032			(3,291)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EXS	Equity/Index	BAML	03/06/2025	03/05/2027	1,787		715.23424		27,170		26,237		27,302			(933)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EXS	Equity/Index	BAML	07/18/2024	07/17/2026	1,756		662.43317000000002	29,500			19,126		39,330			(3,647)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EXS	Equity/Index	BAML	01/30/2025	01/29/2027	1,160		699.92079999999999		19,320		17,728		21,252			(1,592)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EXS	Equity/Index	BAML	01/24/2025	01/23/2026	1,956		248.23615000000001		10,600		8,721		14,617			(1,879)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EXS	Equity/Index	BAML	08/01/2024	08/01/2025	2,215		225.09269	5,900			1,977		10,223			(1,459)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EXS	Equity/Index	BAML	06/27/2024	06/27/2025	2,326		213.91505000000001	6,100			1,458		10,340			(1,508)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EXS	Equity/Index	BAML	10/03/2024	10/03/2025	2,037		243.52608000000001	5,450			2,770		8,701			(1,348)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EXS	Equity/Index	BAML	07/18/2024	07/18/2025	3,986		227.81201999999999	10,350			3,071		19,322			(2,559)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EXS	Equity/Index	BAML	08/22/2024	08/22/2025	2,616		229.82874000000001	5,640			2,216		9,834			(1,395)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EXS	Equity/Index	BAML	02/21/2025	02/20/2026	1,847		267.49112000000002		9,500		8,553		11,776			(947)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EXS	Equity/Index	BAML	12/05/2024	12/05/2025	2,471		241.88856000000001	7,200			4,905		11,268			(1,780)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EXS	Equity/Index	BAML	06/06/2024	06/06/2025	4,557		218.11341999999999	12,400			2,248		21,729			(3,066)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EXS	Equity/Index	BAML	09/12/2024	09/12/2025	2,116		233.49404000000001	6,450			2,906		10,935			(1,595)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EXS	Equity/Index	BAML	09/26/2024	09/26/2025	2,024		241.79342	6,850			3,350		10,620			(1,694)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EXS	Equity/Index	BAML	03/27/2025	03/27/2026	1,773		279.99621000000002		6,000		5,934		5,924			(66)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EXS	Equity/Index	BAML	03/05/2025	03/05/2026	138		742.10303999999996		5,490		5,098		3,728			(392)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EXS	Equity/Index	BAML	08/28/2024	08/28/2025	20,739		206.92532	102,340			41,892		108,935			(25,304)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EXS	Equity/Index	BAML	12/04/2024	12/04/2025	6,147		210.42259999999999	33,930			23,024		24,018			(8,389)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EXS	Equity/Index	BAML	12/11/2024	12/11/2025	22,017		209.13892999999999	105,340			73,506		102,447			(26,046)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EXS	Equity/Index	BAML	07/17/2024	07/17/2025	18,141		203.34811999999999	91,390			26,865		140,448			(22,596)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EXS	Equity/Index	BAML	07/31/2024	07/31/2025	20,079		203.98580999999999	97,580			32,437		145,198			(24,127)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EXS	Equity/Index	BAML	10/02/2024	10/02/2025	10,529		209.56682000001	47,960			24,244		188,101			(11,858)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	03/05/2025	03/05/2026	18,102		208.03072		104,880		97,389		106,039			(7,491)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	09/18/2024	09/18/2025	7,695		209.18763999999999	32,640			15,244		30,550			(8,070)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	07/10/2024	07/10/2025	8,993		200.15	41,400			11,374		158,986			(10,236)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	02/20/2025	02/20/2026	18,211		208.45133999999999		89,300		79,732		100,984			(9,568)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	01/15/2025	01/15/2026	14,631		206.0652		61,200		48,590		99,045			(12,610)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	02/26/2025	02/26/2026	24,356		209.18061		119,850		108,984		125,604			(10,866)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	01/02/2025	01/02/2026	6,338		203.06880000001		36,920		27,994		55,957			(8,926)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	12/26/2024	12/26/2025	11,616		206.61	57,120			42,212		67,196			(14,123)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	03/26/2025	03/26/2026	25,797		208.70201		130,140		128,352		144,763			(1,788)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	10/23/2024	10/23/2025	9,048		209.79	44,840			25,253		35,563			(11,087)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	07/24/2024	07/24/2025	14,339		200.83425	77,720			24,341		141,602			(19,216)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	02/12/2025	02/12/2026	8,659		210.16668000001		31,680		27,589		39,277			(4,091)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	02/05/2025	02/05/2026	22,643		206.94729000001		113,740		96,866		143,921			(16,874)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	11/26/2024	11/26/2025	11,259		213.59634	53,760			35,298		27,297			(13,292)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	01/10/2025	01/09/2026	11,810		202.39716000001		60,000		47,036		110,566			(12,964)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	05/01/2024	05/01/2025	16,637		197.5566	81,840			6,764		212,087			(20,291)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	07/31/2024	07/31/2026	7,346		203.98580999999999	49,500			33,000		67,081			(6,111)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	08/28/2024	08/28/2026	5,305		207.13265999999999	35,750			25,206		38,776			(4,414)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	12/04/2024	12/04/2026	946		210.63408000001	7,020			5,893		5,597			(867)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	07/10/2024	07/10/2026	4,497		201.15074999999999	27,000			17,222		76,991			(3,333)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	03/26/2025	03/25/2027	11,943		208.91134		81,000		80,444		87,120			(556)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	07/24/2024	07/24/2026	5,933		200.02525	45,720			30,041		70,489			(5,644)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	03/05/2025	03/05/2027	9,051		209.50015999999999		62,510		60,281		62,540			(2,229)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	01/02/2025	12/31/2026	7,800		205.32512		51,040		44,862		69,608			(6,178)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	10/02/2024	10/02/2026	7,179		208.94	48,900			36,826		134,736			(6,037)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	12/26/2024	12/24/2026	7,744		207.64304999999999	49,440			42,979		56,827			(6,120)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	02/26/2025	02/26/2027	8,596		208.97121999999999		59,400		56,711		61,241			(2,689)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	11/26/2024	11/25/2026	4,222		212.74366000001	30,420			25,197		20,773			(3,761)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	01/15/2025	01/15/2027	19,021		205.04		123,240		110,561		174,585			(12,679)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	10/23/2024	10/23/2026	4,762		210.21	31,900			24,942		28,249			(3,938)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	07/17/2024	07/17/2026	6,864		202.53227999999999	50,260			32,541		69,474			(6,205)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	12/11/2024	12/11/2026	5,744		209.13892999999999	39,120			33,217		38,496			(4,830)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	09/18/2024	09/18/2026	5,290		208.14794000001	35,310			25,913		36,180			(4,359)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	02/20/2025	02/19/2027	10,543		208.45133999999999		71,500		67,670		77,789			(3,830)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	01/10/2025	01/08/2027	5,905		203.61642000000001		37,320		33,305		59,171			(4,015)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	03/26/2025	03/26/2026	774		262.0324		3,780		3,728		4,014			(52)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	11/13/2024	11/13/2025	1,161		259.44364000000002	6,870			4,265		6,333			(1,699)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	01/15/2025	01/15/2026	4,353		252.17464000000001		29,040		23,056		46,237			(5,984)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	12/18/2024	12/18/2025	1,581		263.56736000000001	6,120			4,388		9,360			(1,513)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	01/08/2025	01/08/2026	1,985		250.88507999999999		13,600		10,536		22,390			(3,064)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	06/12/2024	06/12/2025	1,170		261.44675000000001	4,140			819		2,298			(1,024)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	07/31/2024	07/31/2025	3,827		261.04869000000002	24,700			8,211		12,973			(6,107)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	08/14/2024	08/14/2025	777		256.74547999999999	5,080			1,884		4,714			(1,256)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	03/26/2025	03/26/2026	1,548		258.16000000003		10,280		10,139		11,042			(141)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	12/04/2024	12/04/2025	3,058		261.62	20,080			13,626		13,813			(4,965)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	11/13/2024	11/13/2025	1,548		264.87025	5,800			3,601		4,657			(1,434)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	08/21/2024	08/21/2025	1,159		265.27	4,260			1,662		2,289			(1,053)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	02/12/2025	02/12/2026	1,951		257.00274000000002		13,000		11,321		15,965			(1,679)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	08/14/2024	08/14/2025	3,887		265.23505999999998	12,200			4,525		7,390			(3,016)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	06/20/2024	06/20/2025	1,937		259.64859999999999	10,600			2,330		6,930			(2,621)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	10/16/2024	10/16/2025	3,819		260.95877999999999	25,100			13,653		15,452			(6,206)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	11/20/2024	11/20/2025	2,710		257.87187	17,780			11,381		16,972			(4,396)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	06/12/2024	06/12/2025	3,511		254.55985999999999	22,500			4,451		21,097			(5,563)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	02/26/2025	02/26/2026	2,316		263.51947999999999		10,620		9,657		9,985			(963)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	01/08/2025	01/08/2026	1,985		258.18263999999999		7,500		5,810		12,780			(1,690)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	08/21/2024	08/21/2025	4,637		258.5412	30,000			11,703		23,287			(7,418)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	09/11/2024	09/11/2025	3,856		258.84127999999998	25,500			11,419		19,250			(6,305)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	09/11/2024	09/11/2025	1,928		265.84399999999999	7,100			3,179		3,806			(1,755)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	11/20/2024	11/20/2025	3,097		264.06698999999998	12,160			7,784		10,141			(3,007)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	07/10/2024	07/10/2025	1,158		266.42676	3,900			1,071		1,349			(964)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	02/12/2025	02/12/2026	1,951		263.43423999999999		7,750		6,749		9,287			(1,001)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	05/30/2024	05/30/2025	792		249.01429999999999	6,240			1,011		9,386			(1,543)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	12/26/2024	12/26/2025	1,975		252.89685	13,100			9,681					(3,239)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	12/04/2024	12/04/2025	1,529		268.42212000000001	5,760			3,909		3,150			(1,424)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	10/16/2024	10/16/2025	5,729		267.22806000000003	22,500			12,239		10,268			(5,563)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	12/18/2024	12/18/2025	1,581		254.30132	12,680			9,092		19,085			(3,135)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	09/05/2024	09/05/2025	3,481		258.56	22,140			9,549		18,056			(5,474)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	05/08/2024	05/08/2025	1,186		257.05815999999999	5,040			514		5,392			(1,250)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/29/2025	01/29/2026	3,140		257.35809999999998		16,720		13,918		22,819			(2,802)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/15/2025	01/15/2026	396		252.42732000000001		2,590		2,056		4,131			(534)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/29/2025	01/29/2026	1,962		261.18025		7,550		6,285		10,239			(1,265)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	12/18/2024	12/18/2026	5,138		257.90478000000002	45,500			39,071		60,633			(5,617)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/30/2024	05/29/2026	3,564		252.55	30,240			17,571		40,220			(3,738)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/11/2024	09/11/2026	3,085		259.10064	28,320			20,512		24,703			(3,496)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/26/2025	03/25/2027	387		257.90183999999999		3,710		3,685		3,729			(25)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/20/2024	06/18/2026	775		257.84190000000001	6,880			4,192		6,347			(852)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/16/2024	10/16/2026	1,528		260.43633999999997	14,640			11,306		11,143			(1,807)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	11/20/2024	11/20/2026	1,161		256.83935000000002	11,310			9,278		11,138			(1,396)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/26/2025	02/26/2027	386		258.86		3,660		3,494		3,471			(166)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	11/13/2024	11/13/2026	2,323		258.41000000000003	21,060			17,073		20,538			(2,600)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/15/2025	01/15/2027	1,187		252.42732000000001		10,950		9,823		14,974			(1,127)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/08/2026	277		5779		39,840		30,865		57,420			(8,975)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/25/2024	09/25/2025	387		5960	54,740			26,618		31,173			(13,535)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/11/2024	09/11/2025	502		5955	78,600			35,197		39,667			(19,434)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	12/18/2024	12/18/2025	979		5865	148,200			106,264		180,397			(36,643)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/24/2024	07/24/2025	1,594		5759	232,760			72,897		296,397			(57,551)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/08/2026	259		5761		39,600		30,679		56,893			(8,921)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/25/2024	09/25/2025	1,547		5942	232,760			113,183		137,098			(57,551)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/28/2024	08/28/2025	608		5887	96,840			39,641		66,071			(23,944)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/10/2024	07/10/2025	292		5812	41,310			11,349		41,317			(10,214)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/11/2024	09/11/2025	1,641		5937	271,460			121,560		143,013			(67,119)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/02/2024	07/02/2025	366		5717	50,610			12,792		73,617			(12,513)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/02/2024	07/02/2025	593		5689	90,100			22,773		134,051			(22,277)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/10/2024	07/10/2025	774		5841	99,000			27,198		93,662			(24,478)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/31/2024	07/31/2025	2,143		5839	301,250			100,141		277,017			(74,485)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/22/2024	05/22/2025	632		5674	97,200			13,656		164,293			(24,099)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/09/2024	10/09/2025	462		5858	62,910			33,010		63,361			(15,555)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/15/2025	01/15/2026	224		5807		30,680		24,359		42,648			(6,321)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/23/2024	10/23/2025	602		5834	87,150			49,082		102,899			(21,548)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/15/2024	05/15/2025	368		5654	54,600			6,618		86,354			(13,537)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/01/2024	05/01/2025	376		5575	51,450			4,252		130,593			(12,756)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/09/2024	10/09/2025	925		5794	154,980			81,322		164,937			(38,319)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	01/02/2025	01/02/2026	258		5785		40,500		30,709		52,106			(9,791)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	11/06/2024	11/06/2025	1,668		5804	251,230			151,152		295,882			(62,117)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	01/08/2025	01/08/2026	1,452		5790		201,600		156,185		290,307			(45,415)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	09/18/2024	09/18/2025	872		5965	127,920			59,743		66,466			(31,629)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	05/22/2024	05/22/2025	369		5679	55,650			7,819		93,796			(13,798)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	06/05/2024	06/05/2025	1,814		5733	252,720			45,129		357,642			(62,486)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	01/08/2025	01/08/2026	1,003		5784		142,100		110,088		204,281			(32,012)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	07/24/2024	07/24/2025	451		5742	69,680			21,823		90,078			(17,229)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	11/20/2024	11/20/2025	805		5834	120,790			77,319		131,830			(29,866)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	06/05/2024	06/05/2025	454		5744	60,580			10,818		84,762			(14,979)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	08/07/2024	08/07/2025	564		5852	89,100			31,332		78,719			(22,030)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	01/02/2025	01/02/2026	1,445		5814		205,800		156,046		264,601			(49,754)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	12/18/2024	12/18/2025	309		5882	44,100			31,621		53,557			(10,904)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	11/20/2024	11/20/2025	445		5834	66,820			42,772		72,928			(16,521)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	05/01/2024	05/01/2025	1,290		5542	198,000			16,364		490,787			(49,091)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	05/15/2024	05/15/2025	788		5654	117,000			14,182		185,044			(29,008)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	08/28/2024	08/28/2025	1,369		5911	201,690			82,560		131,209			(49,868)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	11/06/2024	11/06/2025	567		5816	82,170			49,437		96,345			(20,317)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	09/18/2024	09/18/2025	587		5924	98,350			45,933		55,989			(24,317)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	10/16/2024	10/16/2025	393		5842	57,960			31,528		55,667			(14,331)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	10/23/2024	10/23/2025	1,584		5823	237,360			133,678		282,780			(58,688)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	07/31/2024	07/31/2025	360		5845	49,560			16,475		45,168			(12,254)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	08/07/2024	08/07/2025	1,571		5881	225,400			79,262		189,553			(55,731)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	10/16/2024	10/16/2025	1,075		5842	158,760			86,358		152,478			(39,254)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	07/10/2024	07/10/2026	379		5812	73,920			47,151		82,523			(9,126)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	07/24/2024	07/24/2026	711		5753	143,910			94,558		182,486			(17,767)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	07/31/2024	07/31/2026	480		5845	92,680			61,787		97,285			(11,442)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	06/05/2024	06/05/2026	628		5727	122,040			71,985		167,673			(15,067)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	05/15/2024	05/15/2026	298		5689	54,910			30,849		79,249			(6,788)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	05/22/2024	05/22/2026	509		5685	101,500			58,000		153,381			(12,548)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	08/07/2024	08/07/2026	290		5928	52,020			35,180		50,252			(6,422)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	11/06/2024	11/06/2026	516		5810	105,600			84,596		132,271			(13,037)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	07/24/2024	07/24/2026	520		5753	105,300			69,189		133,538			(13,000)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	01/02/2025	12/31/2026	241		5814		47,180		41,469		63,220			(5,711)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/10/2024	07/10/2026	499		5818	96,280			61,413		107,082			(11,886)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/22/2024	05/22/2026	842		5668	174,720			99,840		264,467			(21,600)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/02/2024	07/02/2026	384		5717	73,260			45,926		101,976			(9,044)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/07/2024	08/07/2026	871		5869	179,010			121,059		177,849			(22,100)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/02/2025	12/31/2026	378		5808		75,240		66,133		100,612			(9,107)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/23/2024	10/23/2026	482		5811	102,480			80,128		129,572			(12,652)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/01/2024	05/01/2026	412		5581	75,900			41,182		153,113			(9,383)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/15/2025	01/15/2027	259		5720		60,450		54,231		83,278			(6,219)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/28/2024	08/28/2026	270		5899	56,800			40,048		48,237			(7,012)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/31/2024	07/31/2026	669		5827	134,550			89,700		142,145			(16,611)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/08/2027	640		5779		126,910		112,635		182,090			(14,275)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/09/2024	10/09/2026	685		5852	133,600			101,895		143,434			(16,494)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/18/2024	09/18/2026	788		5953	166,380			122,103		122,474			(20,541)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/11/2024	09/11/2026	620		5937	138,380			100,226		100,470			(17,084)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/08/2027	190		5773		38,280		33,974		54,797			(4,306)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/02/2024	07/02/2026	349		5717	66,600			41,751		92,707			(8,222)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/09/2024	10/09/2026	137		5770	32,080			24,467		35,191			(3,960)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	11/20/2024	11/20/2026	257		5852	51,150			41,958		61,073			(6,315)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/18/2024	09/18/2026	302		5948	64,440			47,291		47,737			(7,956)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/15/2024	05/15/2026	508		5660	100,340			56,372		145,341			(12,405)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	11/06/2024	11/06/2026	825		5804	170,880			136,892		214,441			(21,096)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	12/18/2024	12/18/2026	137		5841	30,080			25,830		38,262			(3,714)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/08/2027	242		5784		47,460		42,122		68,061			(5,338)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	11/20/2024	11/20/2026	719		5828	150,780			123,685		180,370			(18,615)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/25/2024	09/25/2026	336		5960	67,800			50,408		51,686			(8,370)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/16/2024	10/16/2026	512		5836	106,500			82,249		119,022			(13,148)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/28/2024	08/28/2026	777		5893	165,600			116,760		141,029			(20,444)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/01/2024	05/01/2026	430		5570	81,360			44,145		163,660			(10,058)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	12/18/2024	12/18/2026	464		5871	95,040			81,612		121,241			(11,733)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/11/2024	09/11/2026	737		5931	166,320			120,462		121,557			(20,533)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/23/2024	10/23/2026	843		5829	172,480			134,861		217,993			(21,294)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/16/2024	10/16/2026	427		5865	83,000			64,100		92,432			(10,247)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/25/2024	09/25/2026	588		5960	118,650			88,214		90,445			(14,648)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/28/2024	08/27/2027	845		5893	219,500			176,323		195,368			(18,074)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	11/06/2024	11/05/2027	928		5816	226,260			196,244		258,436			(18,631)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/18/2024	09/17/2027	855		5965	215,730			177,439		171,087			(17,764)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/31/2024	07/30/2027	686		5827	168,000			130,650		179,487			(13,833)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/07/2028	398		5767		97,060		89,778		123,992			(7,282)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/07/2024	08/06/2027	956		5875	236,880			185,733		239,572			(19,505)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/01/2024	04/30/2027	430		5575	98,640			68,560		176,614			(8,130)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	11/20/2024	11/19/2027	668		5840	164,580			144,854		179,645			(13,552)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/02/2024	07/02/2027	453		5723	105,560			79,315		139,712			(8,684)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/24/2024	07/23/2027	589		5765	142,460			109,875		174,389			(11,730)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/15/2024	05/14/2027	525		5637	132,300			93,652		181,583			(10,904)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/23/2024	10/22/2027	981		5829	242,250			207,010		278,163			(19,947)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/10/2024	07/09/2027	533		5830	124,000			94,049		137,591			(10,210)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/25/2024	09/24/2027	639		5936	164,540			136,389		136,713			(13,549)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/16/2024	10/15/2027	563		5854	136,950			116,151		141,390			(11,277)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/02/2025	12/30/2027	413		5803		99,840		91,787		120,172			(8,053)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/09/2024	10/08/2027	685		5829	171,200			144,102		184,011			(14,097)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	12/18/2024	12/17/2027	429		5859	108,750			98,502		124,609			(8,955)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/07/2028	415		5773		100,080		92,572		127,936			(7,508)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/05/2024	06/04/2027	698		5744	160,800			116,812		211,275			(13,241)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/22/2024	05/21/2027	526		5662	133,500			95,357		189,185			(11,003)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/11/2024	09/10/2027	804		5961	207,360			169,227		161,924			(17,074)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/15/2025	01/14/2028	86		5564		30,600		28,500		37,835			(2,100)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/02/2025	01/02/2029	636		5803		179,820		168,982		224,415			(10,838)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	11/06/2024	11/06/2028	1,083		5816	301,140			271,232		368,646			(18,563)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/10/2024	07/10/2028	568		5818	155,430			127,325		172,413			(9,581)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/18/2024	09/18/2028	956		5965	278,730			241,693		229,630			(17,182)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/08/2029	467		5784		128,250		121,047		169,289			(7,203)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/23/2024	10/23/2028	1,119		5829	314,600			280,339		385,532			(19,393)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/01/2024	05/01/2028	609		5575	159,460			123,065		268,291			(9,836)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	12/18/2024	12/18/2028	721		5877	203,280			188,939		246,950			(12,531)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/09/2024	10/09/2028	822		5811	241,920			213,254		258,969			(14,913)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/07/2024	08/07/2028	1,212		5863	352,160			295,236		358,807			(21,708)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/08/2029	640		5779		177,230		167,276		233,974			(9,954)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/11/2024	09/11/2028	1,021		5967	301,950			260,380		244,324			(18,613)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/22/2024	05/22/2028	684		5674	193,050			151,767		264,238			(11,909)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/25/2024	09/25/2028	757		5948	221,850			193,435		188,085			(13,676)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	11/20/2024	11/20/2028	873		5793	264,690			240,940		310,949			(16,317)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/31/2024	07/31/2028	754		5839	209,000			174,214		222,464			(12,884)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/05/2024	06/05/2028	907		5750	239,200			190,213		305,943			(14,745)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/28/2024	08/28/2028	1,031		5887	310,490			264,767		282,447			(19,140)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/24/2024	07/24/2028	676		5747	193,050			159,993		231,672			(11,900)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/15/2024	05/15/2028	578		5660	159,720			124,798		212,032			(9,853)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/16/2024	10/16/2028	597		5859	166,250			147,348		185,798			(10,248)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/02/2024	06/30/2028	523		5711	142,800			116,160		183,709			(8,815)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	12/18/2024	12/18/2029	1,373		5871	433,600			409,128		516,112			(21,383)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	11/06/2024	11/06/2029	1,582		5793	503,240			463,257		608,113			(24,817)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/28/2024	08/28/2029	1,386		5893	460,020			405,826		420,564			(22,686)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	11/20/2024	11/20/2029	1,506		5817	488,400			453,342		563,702			(24,085)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/02/2025	01/02/2030	946		5779		305,800		291,055		372,489			(14,745)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/05/2024	06/05/2029	820		5750	241,110			201,608		301,529			(11,890)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/22/2024	05/22/2029	667		5668	209,380			173,565		278,150			(10,331)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/23/2024	10/23/2029	1,773		5829	554,140			505,862		665,653			(27,327)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/07/2024	08/07/2029	1,520		5852	499,290			434,724		506,443			(24,623)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/18/2024	09/18/2029	1,324		5959	436,080			389,724		365,338			(21,505)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/08/2030	622		5726		204,480		195,292		262,680			(9,188)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/15/2024	05/15/2029	630		5671	190,080			156,837		245,625			(9,379)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/16/2024	10/16/2029	1,144		5848	361,800			328,891		399,249			(17,842)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/09/2024	10/09/2029	1,216		5829	388,370			351,555		409,379			(19,153)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/10/2024	07/10/2029	705		5830	211,560			180,956		232,529			(10,433)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/25/2024	09/25/2029	1,160		5930	389,160			349,284		335,534			(19,191)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/08/2030	951		5750		303,050		289,434		389,585			(13,616)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/24/2024	07/24/2029	1,109		5765	343,040			296,048		403,041			(16,917)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/01/2024	05/01/2029	538		5581	154,800			126,539		247,902			(7,638)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/31/2024	07/31/2029	1,577		5827	494,960			429,056		524,471			(24,409)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/02/2024	07/02/2029	942		5717	282,960			240,787		355,677			(13,954)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	09/11/2024	09/11/2029	1,155		5937	396,750			353,053		329,347			(19,566)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM	05/22/2024	05/22/2025	13		39155	23,300			3,274		35,142			(5,777)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM	05/08/2024	05/08/2025	18		39213	24,570			2,504		47,281			(6,092)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM	05/15/2024	05/15/2025	38		40068	26,400			3,200		46,231			(6,545)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM	06/12/2024	06/12/2025	18		38673	27,300			5,400		62,453			(6,750)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM	10/09/2024	10/09/2025	16		42172	11,900			6,244		9,489			(2,942)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM	11/20/2024	11/20/2025	16		43322	29,680			18,998		7,850			(7,338)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM	09/11/2024	09/11/2025	17		40739	30,170			13,510		34,263			(7,460)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM	05/08/2024	05/08/2025	56		38978	34,320			3,498		54,725			(8,509)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM	10/09/2024	10/09/2025	14		42257	27,000			14,168		12,258			(6,676)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM	09/11/2024	09/11/2025	29		40617	19,200			8,598		26,003			(4,747)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM	05/22/2024	05/22/2025	45		39592	35,100			4,931		57,205			(8,702)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM	11/20/2024	11/20/2025	16		42714	12,670			8,110		7,590			(3,133)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM	05/15/2024	05/15/2025	23		39788	35,370			4,287		47,719			(8,769)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM	09/25/2024	09/25/2025	31		41873	22,360			10,873		22,154			(5,529)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM	09/25/2024	09/25/2025	17		42208	23,940			11,641		13,923			(5,919)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM	05/30/2024	05/30/2025	24		37502	17,640			2,859		25,017			(4,362)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM	06/12/2024	06/12/2025	31		38673	21,120			4,178		33,307			(5,222)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM	06/20/2024	06/20/2025	23		39017	15,660			3,442		24,061			(3,872)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM	05/30/2024	05/30/2025	16		38264	22,140			3,589		58,888			(5,474)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BOM	05/31/2024	05/30/2025	83		38957	77,344			12,641		113,705			(19,282)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOM	07/25/2024	07/25/2025	170		18962	63,904			20,189		67,188			(15,800)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOM	06/27/2024	06/27/2025	238		19730	115,291			27,556		85,274			(28,506)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOM	05/23/2024	05/23/2025	193		18568	80,604			11,643		91,061			(20,151)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOM	06/13/2024	06/13/2025	230		19440	111,015			22,264		90,228			(27,449)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOM	05/31/2024	05/30/2025	167		18796	73,129			11,952		81,455			(18,232)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOM	05/09/2024	05/09/2025	210		18077	80,712			8,496		107,735			(20,122)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOM	07/11/2024	07/11/2025	163		20191	63,822			17,709		40,373			(15,780)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOM	06/06/2024	06/06/2025	152		18888	57,304			10,390		58,347			(14,169)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM	01/24/2025	01/23/2026	4,300		21774		54,180		44,575		2,588			(9,605)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM	06/20/2024	06/20/2025	5,600		19752	67,760			14,892		1			(16,754)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM	09/11/2024	09/11/2025	3,800		19237	30,400			13,613					(7,516)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM	12/19/2024	12/19/2025	4,900		21111	42,140			30,332		585			(10,419)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM	01/23/2025	01/23/2026	4,200		21901		53,760		43,865		1,082			(9,895)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM	09/18/2024	09/18/2025	3,800		19344	34,580			16,150		621			(8,550)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM	08/29/2024	08/29/2025	3,400		19325	22,780			9,387					(5,632)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM	06/06/2024	06/06/2025	3,300		19021	39,930			7,240					(9,873)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM	08/28/2024	08/28/2025	3,400		19351	21,420			8,768					(5,296)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM	05/02/2024	05/02/2025	3,300		17542	31,350			2,692					(7,816)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM	12/04/2024	12/04/2025	4,400		21492	49,280			33,440		1,275			(12,185)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM	11/21/2024	11/21/2025	3,100		20741	31,310			20,128		3,082			(7,741)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM	11/20/2024	11/20/2025	3,100		20667	30,380			19,447		1,066			(7,512)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM	09/06/2024	09/05/2025	3,300		18421	33,990			14,782		2,898			(8,474)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM	01/10/2025	01/09/2026	8,400		20848		75,600		59,265		990			(16,335)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM	08/08/2024	08/08/2025	2,900		18414	31,320			11,100		3,547			(7,744)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM	09/12/2024	09/12/2025	3,700		19423	28,490			12,836					(7,044)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM	08/07/2024	08/07/2025	2,900		17867	29,000			10,198		6,484			(7,170)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	07/24/2024	07/24/2025	4,400		19032	39,160			12,264		10,787			(9,682)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	12/27/2024	12/26/2025	3,500		21473	29,050			21,647		434			(7,242)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	10/23/2024	10/23/2025	3,600		20067	56,520			31,831		8,535			(13,975)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	08/14/2024	08/14/2025	3,100		19023	28,210			10,463					(6,975)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	07/25/2024	07/25/2025	4,300		18831	37,840			11,955		11,675			(9,356)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	06/21/2024	06/20/2025	5,500		19700	65,450			14,504		4,961			(16,317)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	05/22/2024	05/22/2025	4,800		18705	49,920			7,014					(12,377)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	02/20/2025	02/20/2026	3,900		22068		44,070		39,348		423			(4,722)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	01/02/2025	01/02/2026	3,300		20976		38,610		29,276		2,351			(9,334)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	09/26/2024	09/26/2025	4,000		20116	36,800			17,996		2,229			(9,099)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	12/18/2024	12/18/2025	5,000		21209	43,500			31,191		149			(10,756)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	06/13/2024	06/13/2025	5,100		19577	54,570			10,944		1			(13,493)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	12/05/2024	12/05/2025	4,500		21425	51,750			35,258		1,381			(12,795)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	03/12/2025	03/12/2026	4,800		19596		37,440		35,486		23,719			(1,954)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	12/12/2024	12/12/2025	3,900		21615	35,490			24,863					(8,775)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	06/26/2024	06/26/2025	4,400		19751	42,240			9,980					(10,444)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	10/03/2024	10/03/2025	2,700		19793	32,130			16,330		3,825			(7,944)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	12/11/2024	12/11/2025	4,000		21764	37,200			25,958					(9,198)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	12/26/2024	12/26/2025	3,400		21768	29,240			21,609		132			(7,230)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	10/16/2024	10/16/2025	4,900		20174	47,040			25,588					(11,631)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	03/26/2025	03/26/2026	4,400		19917		35,640		35,150		19,448			(490)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	02/21/2025	02/20/2026	3,900		21614		41,340		37,217		1,621			(4,123)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	03/06/2025	03/06/2026	4,100		20053		39,360		36,657		15,403			(2,703)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	05/30/2024	05/30/2025	4,200		18539	44,940			7,284					(11,112)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	10/24/2024	10/24/2025	3,600		20233	56,160			31,783		7,686			(13,886)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	11/26/2024	11/26/2025	3,800		20923	36,860			24,202		705			(9,114)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	05/15/2024	05/15/2025	4,600		18597	55,200			6,691					(13,686)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	07/18/2024	07/18/2025	5,100		19705	55,080			16,342		1			(13,619)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	07/05/2024	07/03/2025	3,300		20392	39,270			10,145					(9,818)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	01/16/2025	01/16/2026	4,600		21091		44,620		35,549		357			(9,071)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	12/04/2024	12/04/2025	206		2376	35,100			23,818		425			(8,679)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	11/13/2024	11/13/2025	295		2346	9,520			5,911		379			(2,354)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	12/04/2024	12/04/2025	206		2473	6,850			4,648		70			(1,694)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOM-	06/13/2024	06/13/2025	1,079		2033	40,128			8,048		33,154			(9,922)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOM-	05/09/2024	05/09/2025	1,157		2067	54,960			5,785		30,357			(13,702)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOM-	05/31/2024	05/30/2025	773		2099	34,544			5,646		18,413			(8,612)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOM-	06/06/2024	06/06/2025	1,122		2021	52,210			9,467		42,531			(12,909)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	10/16/2024	10/16/2025	157		3193	8,000			4,352		1,512			(1,978)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	01/02/2025	01/02/2026	161		3139		22,250		16,871		4,497			(5,379)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	10/16/2024	10/16/2025	157		3174	27,150			14,768		832			(6,713)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	12/11/2024	12/11/2025	151		3326	22,400			15,631		596			(5,538)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	05/08/2024	05/08/2025	270		2968	13,760			1,403		22,247			(3,412)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	12/04/2024	12/04/2025	149		3427	6,900			4,682		120			(1,706)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	05/01/2024	05/01/2025	244		2887	16,590			1,371		32,065			(4,113)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	05/15/2024	05/15/2025	263		3040	12,880			1,561		7,183			(3,193)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/18/2024	09/18/2025	163		3047	8,850			4,133		5,217			(2,188)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	05/15/2024	05/15/2025	164		3022	24,450			2,964		7,457			(6,062)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	10/02/2024	10/02/2025	161		3072	27,850			14,078		5,412			(6,886)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	11/13/2024	11/13/2025	183		3213	9,000			5,588		949			(2,225)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	10/02/2024	10/02/2025	323		3110	15,700			7,936		4,819			(3,882)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	10/09/2024	10/09/2025	160		3111	6,600			3,463		2,131			(1,632)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	11/20/2024	11/20/2025	155		3233	7,350			4,705		1,219			(1,817)				D/0

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	11/20/2024	11/20/2025	155		3233	24,300			15,555		732			(6,008)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	10/30/2024	10/30/2025	159		3116	26,650			15,521		3,794			(6,589)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/11/2024	09/11/2025	169		3001	21,900			9,807		12,045			(5,415)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	10/30/2024	10/30/2025	223		3129	10,360			6,034		2,837			(2,562)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	07/10/2024	07/10/2025	274		2917	11,600			3,187		18,834			(2,868)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/11/2024	09/11/2025	270		2972	11,200			5,015		13,562			(2,769)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOM-	05/23/2024	05/23/2025	779		2964	54,993			7,943		37,760			(13,748)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	01/30/2025	01/30/2026	7,524		395.06574999999998		33,930		28,337		36,314			(5,593)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	02/13/2025	02/13/2026	5,160		396.91264000000001		23,800		20,792		28,831			(3,008)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	07/17/2024	07/17/2025	19,876		381.61523999999997	172,520			50,713		200,945			(42,656)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	07/17/2024	07/17/2025	7,061		390.02760000000001	35,640			10,477		34,784			(8,812)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	01/30/2025	01/30/2026	19,459		385.04457000000002		168,000		140,308		197,267			(27,692)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	01/24/2025	01/23/2026	10,426		258.18331000000001		64,000		52,654		93,317			(11,346)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	02/21/2025	02/20/2026	11,352		387.61		95,920		86,355		104,243			(9,565)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	03/26/2025	03/26/2026	17,581		386.01641999999998		155,040		152,910		182,603			(2,130)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	02/13/2025	02/13/2026	6,192		390.71087999999997		43,200		37,741		44,622			(5,459)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	01/29/2025	01/29/2026	7,302		393.02600000000001		32,760		27,270		40,536			(5,490)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	02/21/2025	02/20/2026	4,902		389.93565999999998		35,910		32,329		39,202			(3,581)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	07/11/2024	07/11/2025	20,988		381.93234000000001	166,400			46,171		205,366			(41,143)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	03/26/2025	03/26/2026	7,239		389.88432		50,960		50,260		60,686			(700)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	07/11/2024	07/11/2025	5,772		389.17457000000002	28,380			7,875		30,270			(7,017)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	01/02/2025	01/02/2026	11,864		381.56574000000001		85,950		65,171		144,366			(20,779)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	01/24/2025	01/23/2026	5,995		254.87		50,140		41,251		66,879			(8,889)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	07/17/2024	07/17/2025	13,338		386.2038	87,210			25,636		93,787			(21,563)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	01/02/2025	01/02/2026	10,019		390.28940999999998		39,900		30,254		72,355			(9,646)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	02/12/2025	02/12/2026	5,191		394.15167000000002		24,400		21,249		33,797			(3,151)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	01/30/2025	01/30/2026	5,448		388.12801000000002		39,060		32,622		43,994			(6,438)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	02/21/2025	02/20/2026	6,192		396.13742000000002		30,480		27,440		33,074			(3,040)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	07/11/2024	07/11/2025	13,380		384.21935999999999	91,800			25,472		109,435			(22,698)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	02/12/2025	02/12/2026	20,764		383.74883999999997		189,600		165,119		215,416			(24,481)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	12/19/2024	12/19/2025	18,262		377.84	154,560			111,249		266,296			(38,215)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	03/26/2025	03/26/2026	9,307		395.29937999999999		46,080		45,447		56,118			(633)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	12/27/2024	12/26/2025	16,089		390.88303000000002	61,000			45,454		110,313			(15,208)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	01/02/2025	01/02/2026	3,164		384.60005999999998		18,840		14,285		32,519			(4,555)				0/0

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	02/13/2025	02/13/2026	20,381		386.44717000000003		183,280		160,118		185,763			(23,162)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	01/29/2025	01/29/2026	19,821		382.67311999999998		174,040		144,874		224,171			(29,166)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	02/12/2025	02/12/2026	6,229		387.98703		44,160		38,458		51,692			(5,702)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	12/26/2024	12/26/2025	16,292		392.7276	58,280			43,070		98,376			(14,410)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	01/24/2025	01/23/2026	14,858		255.63461000000001		116,280		95,665		165,745			(20,615)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	01/29/2025	01/29/2026	5,738		386.12407999999999		40,920		34,063		52,184			(6,857)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	12/26/2024	12/26/2025	10,774		382.83330000001001	77,490			57,266		121,491			(19,160)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	12/26/2024	12/26/2025	1,839		395.01089999999999	5,460			4,035		9,424			(1,350)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	12/19/2024	12/19/2025	17,732		388.04167999999999	75,710			54,495		134,516			(18,720)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	12/27/2024	12/26/2025	1,846		393.53694000000002	5,670			4,225		10,527			(1,414)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	12/19/2024	12/19/2025	10,322		381.99624	67,080			48,283		123,520			(16,586)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	12/27/2024	12/26/2025	10,814		381.40478000000002	78,720			58,658		131,920			(19,625)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOM-	01/29/2025	01/29/2027	1,826		383.44		21,210		19,435		27,091			(1,775)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOM-	12/19/2024	12/18/2026	1,588		378.97352000000001	17,640			15,168		27,634			(2,181)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOM-	02/21/2025	02/19/2027	3,870		387.22239000000002		45,450		43,193		48,117			(2,257)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOM-	07/17/2024	07/17/2026	5,492		381.99761999999998	65,520			42,422		75,633			(8,089)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOM-	01/24/2025	01/22/2027	2,867		255.37974		32,230		29,385		40,625			(2,845)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOM-	12/27/2024	12/24/2026	3,956		379.88826	44,550			38,889		63,947			(5,538)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOM-	03/26/2025	03/25/2027	3,620		386.01641999999998		43,120		42,824		47,984			(296)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOM-	07/11/2024	07/10/2026	3,935		378.50180999999998	51,000			32,576		62,538			(6,305)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOM-	02/12/2025	02/12/2027	3,374		384.90471000000002		39,000		36,486		45,241			(2,514)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOM-	01/02/2025	12/31/2026	4,482		379.29		51,680		45,424		74,116			(6,256)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOM-	02/13/2025	02/12/2027	3,354		387.61		38,480		36,049		40,929			(2,431)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOM-	01/30/2025	01/29/2027	1,816		385.43		21,210		19,462		24,054			(1,748)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOM-	12/26/2024	12/24/2026	3,942		381.31110000001001	44,250			38,468		60,349			(5,478)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/22/2024	08/22/2025	2,294		391.56529999999998	10,710			4,208		11,139			(2,648)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	01/30/2025	01/30/2026	2,482		405.29728		12,300		10,273		14,301			(2,027)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/29/2024	08/29/2025	1,771		395.19	7,350			3,029		6,297			(1,817)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	01/16/2025	01/16/2026	1,750		399.55005		12,250		9,760		15,997			(2,490)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/08/2024	08/08/2025	1,550		385.05504999999999	7,740			2,743		10,678			(1,914)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	01/10/2025	01/09/2026	3,300		392.33436		13,390		10,497		24,030			(2,893)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/19/2024	09/19/2025	1,760		398.82288999999997	7,560			3,552		7,532			(1,869)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	05/09/2024	05/09/2025	1,862		375.10827999999998	14,210			1,496		25,032			(3,543)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	10/03/2024	10/03/2025	2,510		395.60127	12,900			6,556		12,228			(3,190)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	07/18/2024	07/18/2025	4,681		382.60735	26,820			7,958		35,301			(6,631)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/06/2024	09/05/2025	1,776		394.56416999999 999	9,170			3,988		9,839			(2,286)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/12/2024	09/12/2025	1,262		399.05396000000 002	4,950			2,230		5,023			(1,224)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	06/21/2024	06/20/2025	2,904		378.00247999999 999	14,410			3,193		23,734			(3,593)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	11/07/2024	11/07/2025	2,971		400.63904000000 002	25,080			15,158		20,347			(6,201)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	12/26/2024	12/26/2025	6,504		414.54075	72,800			53,800		90,367			(18,000)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/29/2024	08/29/2025	11,387		410.60241000000 002	117,450			48,400		128,353			(29,040)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	10/16/2024	10/16/2025	22,502		437.57162	81,900			44,550		25,857			(20,250)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	03/26/2025	03/26/2026	19,289		440.67579999999 998		72,680		71,682		75,186			(998)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/12/2024	09/12/2025	8,580		414.11259999999 999	74,800			33,701		81,064			(18,495)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/18/2024	09/18/2025	10,076		416.44251000000 003	77,600			36,242		82,750			(19,187)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	06/21/2024	06/20/2025	30,626		409.06079999999 997	141,520			31,362		266,828			(35,282)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	11/07/2024	11/07/2025	22,037		435.37186000000 003	90,780			54,867		45,056			(22,446)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/06/2024	09/05/2025	5,835		411.51348000000 002	51,750			22,506		63,770			(12,902)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/07/2024	08/07/2025	12,710		403.24346000000 003	112,210			39,458		204,160			(27,744)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/21/2024	08/21/2025	20,911		425.07976000000 002	69,700			27,191		57,637			(17,234)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	06/05/2024	06/05/2025	24,148		403.97248000000 002	130,130			23,238		290,261			(32,175)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	06/12/2024	06/12/2025	9,044		393.61964999999 998	88,400			17,486		198,889			(21,857)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/25/2024	09/25/2025	12,569		416.50707	99,000			48,140		106,522			(24,478)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	10/09/2024	10/09/2025	21,282		431.34120000000 001	78,200			41,034		49,173			(19,335)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	10/09/2024	10/09/2025	10,516		416.16437999999 999	100,800			52,892		98,119			(24,923)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	12/26/2024	12/26/2025	24,765		430.93049999999 999	105,930			78,283		118,461			(26,191)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	05/09/2024	05/09/2025	30,064		404.04950000000 002	159,330			16,772		310,310			(39,722)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	03/26/2025	03/26/2026	11,720		429.61795000000 001		91,200		89,947		97,144			(1,253)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/07/2024	08/07/2025	24,383		419.43488000000 002	72,380			25,452		111,278			(17,896)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/05/2024	09/05/2025	20,707		429.67084999999 997	64,780			27,941		38,288			(16,017)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	11/07/2024	11/07/2025	11,637		420.83253999999 999	116,090			70,164		90,756			(28,704)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/12/2024	09/12/2025	24,982		430.75635999999 997	73,260			33,007		43,787			(18,114)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	06/05/2024	06/05/2025	7,961		394.92831999999 999	75,300			13,446		162,163			(18,618)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/14/2024	08/14/2025	18,022		424.54306000000 003	47,600			17,654		48,221			(11,769)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	05/01/2024	05/01/2025	8,901		389.26650000000 001	83,490			6,900		214,438			(20,700)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	10/16/2024	10/16/2025	11,375		421.39521999999 999	106,720			58,051		74,451			(26,387)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/08/2024	08/08/2025	12,662		404.79154	115,150			40,809		187,648			(28,471)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	01/30/2025	01/30/2026	16,382		432.69312000000 002		70,620		58,979		84,599			(11,641)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	10/03/2024	10/03/2025	21,838		432.65154000000 001	66,120			33,605		40,142			(16,348)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	01/10/2025	01/09/2026	37,318		421.4837		177,870		139,438		371,584			(38,432)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	07/24/2024	07/24/2025	6,530		399.33341000000 001	67,500			21,140		122,775			(16,690)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/19/2024	09/19/2025	10,060		417.51150000000 001	74,000			34,764		76,628			(18,297)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	01/02/2025	01/02/2026	6,042		421.04259999999 999		39,120		29,662		59,988			(9,458)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/19/2024	09/19/2025	20,874		432.22381000000 001	54,780			25,735		33,089			(13,545)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	10/03/2024	10/03/2025	8,283		417.11433	69,630			35,389		70,194			(17,216)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	10/02/2024	10/02/2025	8,256		418.07574	66,990			33,863		64,677			(16,563)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/28/2024	08/28/2025	21,288		428.52474000000 001	67,200			27,508		40,711			(16,615)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	06/12/2024	06/12/2025	26,599		405.27409999999 998	127,000			25,121		300,388			(31,401)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/22/2024	08/22/2025	10,960		408.04399999999 998	111,370			43,753		141,034			(27,537)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	01/10/2025	01/09/2026	12,186		409.66640000000 001		119,520		93,696		220,871			(25,824)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	01/16/2025	01/16/2026	8,251		416.34795000000 003		81,180		64,676		111,938			(16,504)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/28/2024	08/28/2025	11,151		409.97901000000 002	113,960			46,648		130,262			(28,177)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/21/2024	08/21/2025	11,220		407.82560000000 001	112,200			43,770		145,738			(27,742)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	11/26/2024	11/26/2025	19,472		445.76139999999 998	72,000			47,275		11,195			(17,802)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	11/26/2024	11/26/2025	11,197		429.32780000000 002	111,780			73,394		41,232			(27,638)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	01/30/2025	01/30/2026	10,177		421.81536		86,920		72,593		107,742			(14,327)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	01/16/2025	01/16/2026	13,752		426.74664999999 999		73,150		58,279		101,331			(14,871)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	10/02/2024	10/02/2025	21,517		434.06333999999 998	59,340			29,996		32,099			(14,672)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	06/21/2024	06/20/2025	5,544		395.04667999999 998	59,850			13,263		116,831			(14,921)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/08/2024	08/08/2025	24,032		421.04512	75,330			26,697		92,404			(18,626)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	11/13/2024	11/13/2025	11,316		422.74959999999 999	118,220			73,400		78,829			(29,230)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/06/2024	09/05/2025	20,803		428.06862000000 001	62,320			27,103		47,463			(15,537)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/25/2024	09/25/2025	22,121		431.22604000000 001	65,120			31,665		43,430			(16,101)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	01/02/2025	01/02/2026	22,155		432.95890000000 003		63,360		48,042		94,030			(15,318)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/05/2024	09/05/2025	5,808		412.64242000000 002	54,970			23,710		58,792			(13,591)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/29/2024	08/29/2025	21,509		429.17633999999 998	68,850			28,372		38,034			(17,023)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/18/2024	09/18/2025	20,907		431.13114000000 002	59,760			27,910		37,800			(14,776)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/22/2024	08/22/2025	21,155		425.30739999999 997	73,040			28,694		57,227			(18,059)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	05/09/2024	05/09/2025	13,569		395.02886000000 001	123,930			13,045		255,605			(30,897)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	07/24/2024	07/24/2025	30,036		414.26533999999 998	121,900			38,177		206,641			(30,140)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	11/13/2024	11/13/2025	29,521		440.22867000000 002	105,600			65,565		35,986			(26,110)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	07/18/2024	07/18/2025	29,647		414.90787	132,240			39,236		182,925			(32,697)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	05/01/2024	05/01/2025	21,579		401.50058999999 999	93,600			7,736		261,985			(23,207)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	10/03/2024	10/02/2026	1,671		693.07457999999 997	25,500			19,230		21,905			(3,152)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	07/05/2024	07/02/2026	1,991		651.30318	29,370			18,539		50,331			(3,651)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	02/21/2025	02/19/2027	1,307		711.17885999999 999		22,480		21,364		17,802			(1,116)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	07/25/2024	07/24/2026	2,653		669.37440000000 004	36,150			23,786		47,995			(4,469)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/26/2024	09/25/2026	1,837		664.10247000000004	42,790			31,857		43,884			(5,290)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	06/06/2024	06/05/2026	1,265		628.74192000000005	27,650			16,332		46,338			(3,418)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/22/2024	08/21/2026	2,729		690.06332999999995	33,120			23,066		33,280			(4,095)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/01/2024	07/31/2026	3,115		681.24977999999999	41,940			27,998		42,107			(5,185)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/29/2024	08/28/2026	1,856		704.74408000000005	20,460			14,446		15,983			(2,529)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/19/2024	09/18/2026	3,683		696.55673999999999	46,420			34,114		42,346			(5,739)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	05/31/2024	05/29/2026	1,268		645.53349000000003	20,720			12,089		33,303			(2,572)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/08/2024	08/07/2026	2,264		674.19298000000003	30,550			20,688		38,266			(3,777)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/12/2024	09/11/2026	2,355		696.20633999999995	28,280			20,511		26,610			(3,496)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	05/23/2024	05/22/2026	4,180		646.04046000000005	66,010			37,928		106,388			(8,206)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	01/10/2025	01/08/2027	1,372		690.77205000000004		17,680		15,778		25,099			(1,902)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/16/2025	01/16/2026	6,320		1214		378,784		301,778		115,401			(77,006)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/21/2024	11/21/2025	5,654		1216	352,452			226,576		68,411			(87,145)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/16/2024	05/16/2025	3,285		1174	225,069			28,056		10,205			(56,111)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/22/2024	08/22/2025	5,427		1227	354,420			139,236		39,624			(87,631)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/13/2025	03/13/2026	10,151		1129		496,720		472,157		465,183			(24,563)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/31/2024	10/31/2025	6,111		1206	365,112			213,651		110,863			(90,275)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/14/2024	11/14/2025	8,433		1220	557,539			347,696		107,856			(137,853)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/13/2025	01/13/2026	3,784		1180		247,500		195,144		91,178			(52,356)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/20/2025	03/20/2026	8,148		1123		458,185		444,339		386,609			(13,846)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/21/2025	02/20/2026	6,643		1210		444,928		400,558		184,043			(44,370)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/27/2025	02/27/2026	5,608		1167		324,672		296,129		211,329			(28,543)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/27/2024	06/27/2025	1,795		1219	115,236			27,543		4,217			(28,492)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/06/2025	02/06/2026	6,030		1212		370,110		316,220		111,815			(53,890)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/17/2024	10/17/2025	3,551		1222	214,613			117,330		37,676			(53,064)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/07/2024	11/07/2025	5,358		1218	348,612			210,700		54,831			(86,195)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/13/2025	02/13/2026	6,374		1204		425,412		371,651		118,339			(53,761)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/25/2024	07/25/2025	5,683		1198	307,932			97,286		40,244			(76,137)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/09/2024	05/09/2025	3,850		1171	220,500			23,211		7,518			(54,972)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/06/2024	09/05/2025	5,666		1214	317,714			138,175		60,744			(79,208)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/19/2024	09/19/2025	7,163		1181	565,400			265,614		83,722			(139,797)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/05/2024	07/03/2025	4,206		1230	260,884			67,395		7,477			(65,221)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/19/2024	12/19/2025	5,615		1191	377,612			271,798		124,249			(93,366)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/06/2024	06/06/2025	4,429		1197	270,777			49,097		11,743			(66,950)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/29/2024	08/29/2025	5,945		1204	396,504			163,395		53,727			(98,037)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/26/2024	09/26/2025	5,523		1215	382,160			186,880		47,970			(94,490)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/15/2024	08/15/2025	3,453		1206	221,760			82,855		22,255			(54,831)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/03/2024	10/03/2025	6,580		1224	400,480			203,541		58,763			(99,020)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/12/2024	09/12/2025	6,565		1230	373,600			168,325		40,109			(92,374)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/30/2025	01/30/2026	3,476		1200		227,472		189,977		71,010			(37,495)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/27/2024	11/26/2025	6,762		1215	482,479			318,543		97,806			(119,953)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/01/2024	08/01/2025	5,417		1204	344,955			115,617		41,006			(85,291)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/25/2024	04/25/2025	2,415		1120	194,544			12,934		23,672			(48,501)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/06/2025	03/06/2026	7,489		1137		429,996		400,463		340,761			(29,533)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/08/2024	08/08/2025	4,120		1184	250,390			88,737		36,549			(61,910)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/10/2024	10/10/2025	3,194		1226	196,170			103,474		28,424			(48,504)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/21/2024	06/20/2025	734		1221	49,059			10,872		1,649			(12,231)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/31/2024	05/30/2025	3,982		1184	231,710			37,870		12,056			(57,767)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/23/2024	05/23/2025	3,733		1176	245,696			35,489		16,376			(61,424)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/12/2024	12/12/2025	3,959		1255	254,800			178,500		44,634			(63,000)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/13/2024	06/13/2025	3,105		1195	221,084			44,338		8,149			(54,664)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/18/2024	07/18/2025	4,029		1214	257,348			76,356		17,902			(63,630)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/03/2025	01/02/2026	5,397		1220		277,615		212,249		71,928			(65,366)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/24/2024	10/24/2025	5,586		1189	365,954			207,106		85,790			(90,483)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/11/2024	07/11/2025	3,644		1216	283,725			78,726		17,818			(70,152)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/02/2024	05/02/2025	4,017		1144	226,918			19,486		13,920			(56,572)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/27/2025	03/27/2026	9,800		1109		595,903		589,355		531,037			(6,548)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/24/2025	01/23/2026	3,834		1224		252,155		207,452		63,012			(44,703)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/05/2024	12/05/2025	4,774		1254	317,100			216,046		42,044			(78,404)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/27/2024	12/24/2025	6,715		1242	350,892			260,970		86,251			(87,967)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/13/2025	03/12/2027	725		1152		43,272		42,202		41,524			(1,070)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/21/2024	06/18/2026	1,060		1215	93,977			57,503		28,337			(11,682)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/17/2024	10/16/2026	1,569		1214	131,252			101,504		52,387			(16,226)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/25/2024	04/24/2026	2,588		1183	183,480			98,193		82,060			(22,777)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/09/2024	05/08/2026	2,481		1172	188,500			104,520		82,070			(23,400)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/12/2024	12/11/2026	1,535		1314	98,173			83,474		30,678			(12,137)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/13/2025	02/12/2027	1,471		1209		123,876		116,049		52,979			(7,827)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/08/2024	08/07/2026	2,018		1183	163,824			110,941		69,525			(20,253)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/27/2024	11/27/2026	2,607		1278	175,520			145,865		59,682			(21,699)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/21/2024	06/18/2026	326		1203	30,596			18,721		9,622			(3,803)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/19/2024	09/18/2026	2,930		1210	251,460			184,795		83,245			(31,087)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/13/2025	02/12/2027	1,144		1256		76,524		71,689		30,407			(4,835)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/05/2024	12/04/2026	796		1295	57,270			48,145		15,840			(7,080)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/19/2024	12/18/2026	419		1261	25,570			21,987		11,594			(3,161)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/02/2024	05/01/2026	1,659		1132	131,974			71,903		73,143			(16,383)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/30/2025	01/29/2027	2,069		1280		117,500		107,816		48,978			(9,684)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/02/2024	05/01/2026	786		1173	50,616			27,577		24,883			(6,283)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/03/2024	10/02/2026	1,151		1262	78,134			58,922		26,203			(9,659)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/06/2025	02/05/2027	1,817		1252		121,374		112,538		52,669			(8,836)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/12/2024	09/11/2026	985		1258	67,008			48,599		21,030			(8,284)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/21/2025	02/19/2027	1,177		1216		98,154		93,280		53,864			(4,874)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/03/2025	12/31/2026	2,740		1200		216,975		191,501		99,749			(25,474)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/27/2024	06/26/2026	408		1267	27,120			16,801		6,783			(3,353)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/05/2024	12/04/2026	1,751		1228	171,336			144,035		55,309			(21,182)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/27/2025	03/25/2027	1,439		1115		110,240		109,633		101,442			(607)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/27/2025	02/26/2027	1,752		1213		106,640		101,953		77,851			(4,687)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/25/2024	04/24/2026	776		1253	38,142			20,413		13,327			(4,735)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/30/2025	01/29/2027	579		1162		58,471		53,652		28,997			(4,819)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/29/2024	08/28/2026	1,156		1257	77,672			54,840		25,499			(9,602)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/22/2024	08/21/2026	164		1273	11,292			7,864		3,529			(1,396)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/29/2024	08/28/2026	2,890		1211	243,005			171,572		90,194			(30,042)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/22/2024	08/21/2026	411		1214	37,365			26,022		13,724			(4,619)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/18/2024	07/17/2026	1,809		1197	163,834			106,222		57,547			(20,254)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/01/2024	07/31/2026	417		1274	24,540			16,382		7,893			(3,034)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/06/2024	09/04/2026	592		1249	38,059			27,350		15,983			(4,725)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/10/2024	10/09/2026	655		1268	43,800			33,452		14,274			(5,415)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/14/2024	11/13/2026	2,047		1235	163,725			132,914		61,813			(20,241)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/16/2025	01/15/2027	1,913		1208		156,653		140,729		75,017			(15,924)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/21/2025	02/19/2027	2,102		1265		138,475		131,599		71,950			(6,876)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/15/2024	08/14/2026	411		1239	29,450			20,227		9,265			(3,641)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/01/2024	07/31/2026	1,000		1208	81,828			54,627		31,766			(10,116)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/11/2024	07/10/2026	891		1266	68,255			43,597		17,816			(8,438)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/23/2024	05/22/2026	933		1193	72,325			41,557		29,858			(8,991)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/19/2024	12/18/2026	1,928		1208	152,950			131,520		75,391			(18,909)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/25/2024	07/24/2026	424		1227	26,990			17,759		10,981			(3,337)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/16/2024	05/15/2026	1,348		1183	112,384			63,400		44,156			(13,951)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/16/2025	01/15/2027	998		1251		66,072		59,356		29,651			(6,716)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/31/2024	05/29/2026	2,372		1178	188,048			109,716		78,702			(23,344)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/20/2025	03/19/2027	1,701		1162		103,417		101,854		91,044			(1,563)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/13/2024	06/12/2026	817		1260	53,580			32,163		13,020			(6,624)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/24/2025	01/22/2027	1,958		1228		164,400		149,887		67,347			(14,513)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/27/2024	12/24/2026	2,653		1212	222,560			194,279		102,182			(27,666)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/13/2024	06/12/2026	981		1234	73,344			44,027		19,728			(9,067)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/21/2024	11/20/2026	2,131		1263	139,048			114,218		49,074			(17,190)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/13/2025	01/13/2027	1,514		1174		131,112		117,263		70,299			(13,849)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/05/2024	07/02/2026	1,860		1236	148,212			93,554		38,731			(18,424)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/12/2024	09/11/2026	3,200		1213	270,933			196,501		95,768			(33,494)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/11/2024	07/10/2026	1,296		1210	128,368			81,993		40,395			(15,870)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/03/2024	10/02/2026	3,125		1217	263,834			198,963		98,641			(32,617)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/31/2024	05/29/2026	254		1224	15,993			9,331		5,770			(1,985)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/10/2024	10/09/2026	1,147		1227	93,240			71,211		33,506			(11,527)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/27/2024	12/24/2026	2,404		1278	146,218			127,638		60,177			(18,176)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/20/2025	03/19/2027	2,865		1123		214,400		211,160		190,568			(3,240)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/12/2024	12/11/2026	1,778		1249	154,748			131,578		55,377			(19,131)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/06/2025	02/05/2027	1,900		1207		157,872		146,379		73,117			(11,493)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/06/2024	06/05/2026	251		1263	14,385			8,497		4,146			(1,778)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/19/2024	09/18/2026	1,058		1246	76,141			55,955		22,839			(9,413)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/09/2024	05/08/2026	428		1211	26,500			14,694		10,230			(3,290)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/13/2025	03/12/2027	2,628		1130		176,871		172,498		170,186			(4,373)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/03/2025	12/31/2026	2,574		1254		155,620		137,350		65,523			(18,270)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/23/2024	05/22/2026	933		1225	61,666			35,432		22,942			(7,666)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/27/2024	11/27/2026	2,281		1233	190,008			157,905		70,906			(23,490)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/18/2024	07/17/2026	987		1250	69,180			44,853		20,578			(8,552)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/14/2024	11/13/2026	2,374		1225	198,911			161,479		76,664			(24,591)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/31/2024	10/30/2026	2,886		1207	227,120			180,011		117,630			(28,078)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/21/2024	11/20/2026	1,639		1206	141,160			115,953		56,109			(17,451)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/06/2025	03/05/2027	2,586		1137		196,330		189,588		168,112			(6,742)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/06/2024	09/04/2026	2,791		1219	208,395			149,757		93,588			(25,870)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/06/2025	03/05/2027	1,427		1180		86,464		83,495		72,901			(2,969)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/31/2024	10/30/2026	1,528		1254	95,328			75,555		45,555			(11,785)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/27/2025	02/26/2027	2,190		1185		153,950		147,183		114,305			(6,767)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/25/2024	07/24/2026	2,460		1182	196,069			129,007		89,577			(24,239)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/07/2024	11/06/2026	1,380		1267	92,650			74,324		29,174			(11,454)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/15/2024	08/14/2026	1,726		1203	147,441			101,264		51,470			(18,228)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/07/2024	11/06/2026	1,786		1217	152,746			122,533		54,044			(18,883)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/27/2025	03/25/2027	1,439		1155		89,120		88,630		81,474			(490)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/24/2024	10/23/2026	917		1242	59,818			46,836		23,910			(7,395)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/05/2024	07/02/2026	890		1279	57,508			36,300		12,823			(7,149)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/26/2024	09/25/2026	1,381		1224	118,966			88,571		38,940			(14,707)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/13/2025	01/13/2027	1,177		1234		76,048		68,016		37,596			(8,033)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/24/2024	10/23/2026	1,751		1197	143,031			111,989		62,777			(17,682)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/17/2024	10/16/2026	743		1264	48,771			37,717		17,416			(6,029)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/08/2024	08/07/2026	420		1223	27,920			18,907		10,671			(3,452)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/06/2024	09/05/2025	36,254		348.66711199999997	302,375			131,504		58,920			(75,384)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/31/2024	10/31/2025	28,482		348.65423399999997	241,178			141,129		86,355			(59,632)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/02/2024	05/02/2025	30,037		337.58559600000001	274,992			23,614		21,780			(68,558)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/06/2025	02/06/2026	36,436		347.18102299999998		346,075		295,685		128,924			(50,390)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/13/2025	01/13/2026	17,070		344.53528399999999		160,598		126,625		68,046			(33,973)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/10/2024	10/10/2025	23,417		349.88086900000002	216,152			114,014		43,015			(53,444)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/03/2024	10/03/2025	33,764		348.785595	322,730			164,025		53,205			(79,796)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/31/2024	05/30/2025	24,074		344.84029600000002	208,994			34,157		10,696			(52,104)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/08/2024	08/08/2025	38,138		344.41099800000001	353,496			125,277		52,886			(87,403)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/13/2024	06/13/2025	6,551		346.05994500000003	69,644			13,967		2,677			(17,220)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/29/2024	08/29/2025	47,601		349.00389999999999	430,272			177,310		54,670			(106,386)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/12/2024	12/12/2025	22,672		353.55643500000002	225,440			157,932		51,383			(55,741)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/23/2024	05/23/2025	10,742		339.58031399999999	126,947			18,337		14,824			(31,737)				D/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/11/2024	07/11/2025	21,548		349.82635800000003	241,832			67,102		14,491			(59,794)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/25/2024	04/25/2025	11,129		341.85580199999998	99,104			6,589		2,596			(24,707)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/16/2024	05/16/2025	36,449		344.86201199999999	345,870			43,114		11,675			(86,228)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/30/2025	01/30/2026	14,357		345.78337599999998	143,200			119,596		54,354			(23,604)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/07/2024	11/07/2025	25,870		352.52079199999997	208,754			126,170		37,807			(51,615)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/21/2024	06/20/2025	32,685		349.73552000000001	326,140			72,275		10,730			(81,309)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/19/2024	12/19/2025	22,240		347.54469999999998	199,353			143,490		74,470			(49,291)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/27/2024	11/26/2025	29,307		351.38442300000003	275,422			181,839		63,420			(68,475)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/06/2025	03/06/2026	27,429		336.04552000000001	255,208			237,680		223,665			(17,528)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/13/2025	02/13/2026	21,400		346.94127700000001	211,050			184,379		71,449			(26,671)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/21/2024	11/21/2025	37,674		349.03881200000001	347,424			223,344		84,507			(85,902)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/24/2024	10/24/2025	22,471		345.877858	209,040			118,303		59,639			(51,686)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/13/2025	03/13/2026	34,280		337.21934800000002	239,742			227,887		248,486			(11,855)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/09/2024	05/09/2025	26,234		344.24908199999999	216,000			22,737		5,215			(53,850)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/27/2025	02/27/2026	18,612		348.30805800000002	116,424			106,189		81,663			(10,235)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/27/2024	12/24/2025	27,287		352.04246699999999	217,170			161,516		67,654			(54,444)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/03/2025	01/02/2026	18,397		346.92065600000001	160,064			122,376		54,081			(37,688)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/19/2024	09/19/2025	38,132		348.75449600000002	354,296			166,441		40,794			(87,601)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/06/2024	06/06/2025	18,435		347.65662500000002	158,784			28,791		5,811			(39,260)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/24/2025	01/23/2026	20,244		351.57242100000002	180,624			148,602		53,580			(32,022)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/12/2024	09/12/2025	22,863		352.42049300000002	177,600			80,018		18,160			(43,912)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/18/2024	07/18/2025	33,429		349.29850299999998	311,571			92,444		21,124			(77,037)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/05/2024	12/05/2025	26,436		354.18775900000003	260,474			177,466		45,406			(64,403)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/14/2024	11/14/2025	26,265		347.49762299999998	280,968			175,219		73,940			(69,470)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/01/2024	08/01/2025	17,256		352.66611899999998	127,740			42,814		9,822			(31,584)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/15/2024	08/15/2025	27,454		346.12643500000001	279,264			104,340		32,793			(69,049)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/17/2024	10/17/2025	12,041		351.24297799999999	99,960			54,648		21,626			(24,715)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/27/2025	03/27/2026	29,635		329.61852900000002	327,987			324,383		315,869			(3,604)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/26/2024	09/26/2025	35,827		346.84253799999999	399,420			195,321		59,279			(98,758)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/22/2024	08/22/2025	28,320		351.88679999999999	256,410			100,733		27,380			(63,398)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/21/2025	02/20/2026	30,675		348.92499500000002	293,196			263,958		138,485			(29,238)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/27/2024	06/27/2025	13,094		351.41783299999997	114,172			27,288		3,402			(28,229)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/20/2025	03/20/2026	35,853		338.31333699999999	261,480			253,578		243,000			(7,902)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/05/2024	07/03/2025	34,859		351.46109999999999	315,372			81,471		9,067			(78,843)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/16/2025	01/16/2026	27,910		348.30099999999999		251,133		200,078		92,353			(51,055)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/25/2024	07/25/2025	28,434		344.640714	256,760			81,119		39,114			(63,485)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/16/2025	01/15/2027	7,193		347.952699		85,650		76,944		45,951			(8,706)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/15/2024	08/14/2026	2,860		342.29220500000002	42,050			28,880		16,483			(5,198)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/21/2025	02/19/2027	10,418		349.97597400000001		123,336		117,212		74,607			(6,124)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/13/2025	02/12/2027	7,133		348.33601499999997		85,550		80,144		41,593			(5,406)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/06/2025	02/05/2027	8,320		348.22570000000002		98,368		91,207		51,415			(7,161)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/14/2024	11/13/2026	13,418		346.093592	187,718			152,392		86,773			(23,207)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/31/2024	05/29/2026	2,320		344.84029600000002	26,384			15,394		10,786			(3,275)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/09/2024	05/08/2026	3,789		344.24908199999999	40,300			22,346		17,252			(5,003)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/08/2024	08/07/2026	10,401		344.41099800000001	125,820			85,205		53,510			(15,555)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/06/2024	09/04/2026	10,151		349.01438999999999	112,840			81,089		51,482			(14,008)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/02/2024	05/01/2026	2,945		337.24699399999997	34,980			19,058		19,124			(4,342)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/27/2025	02/26/2027	10,931		346.25717700000001		107,226		102,513		86,221			(4,713)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/12/2024	09/11/2026	13,146		348.92772300000001	159,804			115,902		57,613			(19,756)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/22/2024	08/21/2026	6,293		351.18302599999998	76,802			53,487		27,618			(9,495)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/10/2024	10/09/2026	8,282		350.23110000000003	98,803			75,459		41,330			(12,215)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/13/2025	01/13/2027	7,812		345.572		91,260		81,621		53,081			(9,639)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/21/2024	06/18/2026	3,979		344.45782100000002	59,906			36,655		19,882			(7,447)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/31/2024	10/30/2026	14,822		348.306623	169,116			134,038		97,214			(20,907)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/05/2024	07/02/2026	3,401		351.10963900000002	40,752			25,723		11,065			(5,066)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/05/2024	12/04/2026	10,406		352.40970800000002	139,786			117,512		50,420			(17,281)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/25/2024	04/24/2026	5,857		344.25118800000001	62,060			33,213		27,962			(7,704)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/27/2024	11/27/2026	16,218		351.38442300000003	198,018			164,562		84,282			(24,480)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/17/2024	10/16/2026	6,880		349.49549999999999	81,912			63,347		36,693			(10,126)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/20/2025	03/19/2027	11,652		335.968591		128,193		126,256		122,247			(1,937)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/25/2024	07/24/2026	1,451		358.78512799999999	10,105			6,649		3,487			(1,249)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/16/2024	05/15/2026	3,471		342.78453000000002	45,288			25,549		18,507			(5,622)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/13/2024	06/12/2026	5,412		348.15727800000002	66,842			40,124		19,887			(8,263)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/03/2024	10/02/2026	11,445		349.48526500000003	138,880			104,732		52,977			(17,169)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/27/2024	06/26/2026	569		352.11926599999998	6,392			3,960		1,806			(790)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/12/2024	12/11/2026	4,534		352.84576800000002	59,056			50,214		24,316			(7,301)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/07/2024	11/06/2026	13,646		352.52079199999997	149,472			119,906		58,208			(18,479)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/11/2024	07/10/2026	4,253		350.53522600000002	57,465			36,705		17,373			(7,104)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/27/2024	12/24/2026	19,532		351.343277	216,172			188,703		108,955			(26,872)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/19/2024	09/18/2026	10,529		345.612564000002	142,894			105,011		50,817			(17,665)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/06/2025	03/05/2027	9,242		337.395100000001		105,524		101,900		96,909			(3,624)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/19/2024	12/18/2026	3,177		359.708765000003	23,815			20,478		11,898			(2,944)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/26/2024	09/25/2026	8,530		349.299923999998	109,470			81,501		37,500			(13,533)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/13/2025	03/12/2027	11,126		340.551555000001		95,793		93,424		99,590			(2,369)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/03/2025	12/31/2026	6,037		348.998025999998		64,449		56,882		32,615			(7,567)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/29/2024	08/28/2026	7,456		348.654896000001	89,752			63,369		33,969			(11,096)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/30/2025	01/29/2027	7,178		347.522729000003		85,750		78,683		45,103			(7,067)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/27/2025	03/25/2027	8,382		333.968823999998		97,636		97,099		95,714			(537)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/24/2025	01/22/2027	3,992		350.869979		47,964		43,730		22,416			(4,234)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/06/2024	06/05/2026	3,169		347.656625000002	36,003			21,266		12,761			(4,451)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/24/2024	10/23/2026	10,659		347.264141999999	122,951			96,267		60,634			(15,200)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/23/2024	05/22/2026	2,032		343.729970999998	25,137			14,443		10,871			(3,125)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/21/2024	11/20/2026	6,279		346.593094000001	81,972			67,334		37,222			(10,134)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/01/2024	07/31/2026	11,791		350.573145000001	130,749			87,286		48,362			(16,164)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/18/2024	07/17/2026	7,714		349.648502000001	92,313			59,851		30,488			(11,412)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/07/2024	11/07/2025	268		4862	30,758			18,590		44,818			(7,605)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/17/2024	10/17/2025	404		4942	44,460			24,306		58,356			(10,993)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/05/2024	12/05/2025	263		4976	29,029			19,778		39,104			(7,178)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/24/2024	10/24/2025	344		4950	39,440			22,320		53,057			(9,752)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/27/2024	12/24/2025	306		4884	36,450			27,109		48,257			(9,138)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/27/2025	03/27/2026	446		5376		56,880		56,255		47,201			(625)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/12/2024	09/12/2025	374		4853	41,220			18,572		61,941			(10,192)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/06/2025	02/06/2026	336		5298		39,420		33,680		34,308			(5,740)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/19/2024	09/19/2025	136		19423	45,630			21,436		39,877			(11,282)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/10/2024	10/10/2025	133		20545	84,294			44,463		57,430			(20,842)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/27/2025	02/27/2026	209		20756		79,636		72,635		58,293			(7,001)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/26/2024	09/26/2025	2,100		0.984999999999 9999	57,120			27,932		47,765			(14,123)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/27/2024	12/26/2025	2,000		0.997	46,000			34,277		37,643			(11,468)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/27/2025	02/27/2026	2,300		1.01		57,500		52,445		39,697			(5,055)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/27/2025	03/27/2026	2,500		1.008999999999 999		40,275		39,832		32,920			(443)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/21/2024	11/21/2025	1,900		0.999	54,720			35,177		45,787			(13,530)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/27/2024	11/26/2025	1,500		0.993999999999 9999	35,055			23,144		28,906			(8,715)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/12/2024	09/12/2025	2,900		1.008	69,890			31,489		68,962			(17,281)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/19/2024	09/19/2025	1,100		0.998	21,010			9,870		17,453			(5,195)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/03/2025	01/02/2026	2,800		1.002		56,280		43,028		45,634			(13,252)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/02/2024	05/02/2025	3,000		1.002	60,000			5,152		81,765			(14,958)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/15/2024	08/15/2025	2,300		0.996	55,890			20,882		56,684			(13,819)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/31/2024	10/31/2025	1,900		1.002	53,257			31,164		49,137			(13,168)				D/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/17/2024	10/17/2025	2,100		1.0009999999999	43,470			23,765		33,663			(10,748)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/16/2024	05/16/2025	2,600		0.999	54,860			6,839		55,031			(13,677)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/21/2025	02/20/2026	1,700		0.9879999999999		43,690		39,333		28,167			(4,357)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/22/2024	08/22/2025	1,500		0.9739999999999	42,150			16,559		41,764			(10,422)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/16/2025	01/16/2026	1,600		1.0129999999999		42,720		34,035		29,320			(8,685)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/03/2024	10/03/2025	1,600		0.9889999999999	31,680			16,101		28,366			(7,833)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/06/2024	06/06/2025	1,500		0.999	34,200			6,201		34,231			(8,456)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/15/2025	01/15/2026	221		2297		23,905		18,980		2,093			(4,925)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/01/2024	05/01/2025	454		1978	16,209			1,340		31,379			(4,019)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/20/2024	11/20/2025	215		2337	7,330			4,692		347			(1,812)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/01/2024	05/01/2025	253		1949	32,265			2,667		56,044			(8,000)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/12/2025	03/12/2026	395		2012		12,128		11,495		11,379			(633)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/19/2025	03/19/2026	288		2053		7,686		7,433		6,001			(253)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/20/2025	02/20/2026	221		2241		8,065		7,201		1,987			(864)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/19/2025	03/19/2026	240		2084		29,075		28,116		19,013			(959)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/26/2025	03/26/2026	241		2057		7,530		7,427		5,957			(103)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/15/2025	01/15/2026	353		2261		11,024		8,753		2,111			(2,271)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/20/2025	02/20/2026	221		2232		30,275		27,031		5,108			(3,244)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/11/2024	09/11/2025	238		2104	6,615			2,962		7,320			(1,636)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/06/2025	02/06/2026	824		2293		35,720		30,519		16,735			(5,201)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/12/2024	12/12/2025	403		4926	49,000			34,327		63,078			(12,115)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/02/2024	05/02/2025	368		4881	43,560			3,741		71,396			(10,860)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/14/2024	11/14/2025	393		4780	39,330			24,527		54,547			(9,724)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/21/2025	02/20/2026	402		5442		42,460		38,226		30,715			(4,234)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/08/2024	08/08/2025	450		4664	52,920			18,755		87,058			(13,085)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/03/2025	01/02/2026	390		4881		33,440		25,566		45,632			(7,874)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/13/2024	06/13/2025	446		4940	45,760			9,177		62,256			(11,314)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/16/2025	01/16/2026	352		5081		38,520		30,689		43,104			(7,831)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/16/2025	453		5047	50,140			6,250		59,153			(12,500)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/13/2025	03/13/2026	375		5302		39,000		37,071		34,155			(1,929)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/27/2024	06/27/2025	490		4917	62,640			14,972		87,425			(15,488)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/29/2024	08/29/2025	201		4936	25,200			10,385		32,478			(6,231)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/27/2025	02/27/2026	420		5484		45,770		41,746		32,418			(4,024)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/23/2024	05/23/2025	457		4997	53,360			7,708		65,561			(13,340)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/21/2024	11/21/2025	378		4794	41,580			26,730		64,198			(10,281)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/30/2025	01/30/2026	360		5192		52,440		43,796		49,212			(8,644)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/25/2024	07/25/2025	312		4888	28,950			9,146		45,320			(7,158)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/11/2024	07/11/2025	261		4956	26,000			7,214		33,882			(6,429)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/31/2024	10/31/2025	228		4890	21,890			12,809		31,618			(5,412)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/30/2025	381		4989	40,280			6,583		51,848			(10,042)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/06/2024	09/05/2025	232		4738	24,860			10,812		37,614			(6,198)				D/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/18/2024	07/18/2025	390		4880	37,620			11,162		54,370			(9,302)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/22/2024	08/22/2025	409		4856	45,800			17,993		63,529			(11,324)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/01/2024	08/01/2025	315		4775	28,200			9,452		43,802			(6,973)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/03/2024	10/03/2025	305		4911	28,800			14,637		37,377			(7,121)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/08/2024	08/08/2025	71		39210	61,264			21,712		77,006			(15,148)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/16/2025	01/16/2026	79		43067		84,184		67,070		68,478			(17,114)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	105		38915	70,889			15,709		92,616			(17,673)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/11/2024	07/11/2025	98		39475	81,549			22,628		100,894			(20,163)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/23/2024	05/23/2025	90		39300	67,550			9,757		93,245			(16,888)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/24/2025	01/23/2026	99		44158		72,600		59,729		48,395			(12,871)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/29/2024	08/29/2025	92		41211	79,724			32,853		80,311			(19,712)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/14/2024	11/14/2025	114		43663	97,100			60,554		65,807			(24,008)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/26/2024	09/26/2025	92		41880	82,641			40,412		75,214			(20,433)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/19/2024	09/19/2025	74		41731	67,890			31,893		62,586			(16,786)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/05/2024	12/05/2025	74		44676	74,844			50,993		39,394			(18,505)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/20/2025	03/20/2026	112		41953		109,698		106,383		105,887			(3,315)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/13/2025	03/13/2026	132		41018		104,490		99,323		112,975			(5,167)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/01/2024	08/01/2025	143		18928	55,296			18,533		58,638			(13,672)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/30/2025	01/30/2026	135		21336		69,223		57,813		40,095			(11,410)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/29/2024	08/29/2025	140		19847	57,483			23,688		51,559			(14,213)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/05/2024	12/05/2025	131		21361	50,708			34,548		27,367			(12,538)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/16/2025	01/16/2026	100		21007		49,518		39,451		31,644			(10,067)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/06/2024	09/05/2025	1,000		0.98799999999999999	21,700			9,437		23,942			(5,410)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/11/2024	07/11/2025	2,300		0.999	47,150			13,083		42,878			(11,658)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/25/2024	04/25/2025	1,900		0.999	36,860			2,451		51,420			(9,189)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/18/2024	07/18/2025	2,800		0.99199999999999999	66,080			19,606		63,494			(16,338)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	800		0.995	20,960			4,645		22,402			(5,225)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/23/2024	05/23/2025	2,000		0.999	46,200			6,673		49,421			(11,550)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/30/2025	2,000		0.999	48,400			7,910		51,997			(12,066)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2024	05/15/2025	379		2107	9,784			1,186		17,810			(2,426)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2024	06/26/2025	248		2018	6,200			1,465		11,322			(1,533)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/30/2025	01/30/2026	650		2294		34,125		28,500		15,221			(5,625)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/16/2025	01/16/2026	750		2246		38,029		30,298		19,328			(7,731)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/27/2024	11/26/2025	595		3381	34,200			22,580		8,335			(8,503)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/08/2024	08/08/2025	851		2939	51,525			18,260		45,081			(12,740)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/24/2025	01/23/2026	794		3246		62,582		51,487		26,901			(11,095)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/01/2024	08/01/2025	692		3069	46,011			15,421		26,291			(11,376)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/16/2025	01/16/2026	620		3204		60,460		48,169		28,663			(12,291)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/06/2025	02/06/2026	616		3231		32,880		28,093		15,942			(4,787)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/20/2025	03/20/2026	743		2982		45,606		44,228		40,697			(1,378)				D/0

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/03/2025	01/02/2026	634		3146		36,060		27,569		20,678			(8,491)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	682		2923	36,000			7,978		31,072			(8,975)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/30/2025	01/30/2026	612		3262		57,700		48,189		24,330			(9,511)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/10/2025	01/09/2026	710		3106		34,056		26,698		21,545			(7,358)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/29/2024	08/29/2025	489		3094	34,125			14,063		18,714			(8,438)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/06/2024	09/05/2025	5,215		386.19457	37,600			16,352		38,806			(9,374)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/25/2024	07/25/2025	4,254		384.80144999999 999	20,000			6,319		32,158			(4,945)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/05/2025	03/05/2026	13,451		395.08476000000 002		66,560		61,806		77,264			(4,754)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2024	06/12/2025	20,737		375.01157999999 998	177,840			35,177		311,900			(43,971)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/20/2024	06/20/2025	9,540		383.03055000000 001	55,080			12,105		77,690			(13,619)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/16/2025	24,240		374.29374000000 001	209,300			26,090		376,767			(52,180)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/05/2024	09/05/2025	5,199		387.35262	37,400			16,131		35,101			(9,247)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2024	06/12/2025	2,659		383.28665999999 998	13,300			2,631		20,696			(3,288)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/19/2024	09/19/2025	3,601		391.08249999999 998	27,160			12,759		18,183			(6,715)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	9,565		382.02569999999 997	55,080			12,206		85,425			(13,732)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/05/2024	07/03/2025	5,004		388.45355999999 998	23,560			6,086		24,174			(5,890)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/18/2024	09/18/2025	14,956		396.71940000000 001	71,340			33,318		42,441			(17,639)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/05/2025	03/05/2026	25,351		384.64710000000 002		240,100		222,950		272,812			(17,150)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/24/2024	07/24/2025	4,235		385.70317	20,960			6,564		29,410			(5,182)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/25/2024	07/25/2025	11,432		379.53534999999 999	76,540			24,182		131,742			(18,925)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/14/2024	08/14/2025	3,663		390.20578	18,200			6,750		17,608			(4,500)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/06/2024	09/05/2025	5,997		392.33073000000 002	28,750			12,503		25,435			(7,168)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2024	05/22/2025	18,663		374.32983999999 999	158,200			22,226		290,084			(39,223)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2024	05/22/2025	3,733		383.70684	17,080			2,400		26,115			(4,235)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2024	06/12/2025	12,495		379.14911999999 998	83,190			16,455		140,303			(20,569)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/23/2024	05/23/2025	3,757		381.58336000000 003	16,800			2,427		32,980			(4,200)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/03/2024	10/03/2025	2,830		394.16208	17,600			8,945		11,234			(4,352)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/31/2024	07/31/2025	5,255		390.09449999999 998	23,600			7,845		24,075			(5,835)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2024	05/22/2025	10,664		376.9554	77,200			10,846		138,665			(19,141)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/24/2024	07/24/2025	11,383		380.79216000000 002	78,260			24,510		119,453			(19,350)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/14/2024	08/14/2025	8,373		386.76616000000 001	52,800			19,582		56,019			(13,055)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/30/2025	13,437		375.45898999999 997	88,000			14,382		194,910			(21,939)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/31/2024	07/31/2025	18,130		380.58	151,110			50,232		195,308			(37,362)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/19/2024	09/19/2025	14,920		397.69125000000 003	73,080			34,332		38,200			(18,069)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/14/2024	08/14/2025	20,148		382.56218000000001	164,010			60,828		191,281			(40,552)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/05/2024	07/03/2025	17,381		378.96055999999999	150,480			38,874		203,192			(37,620)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/03/2024	10/03/2025	20,838		388.33127999999999	183,870			93,450		139,347			(45,462)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/20/2024	11/20/2025	5,737		386.92122999999998	39,820			25,489		47,708			(9,846)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/16/2025	15,183		378.04793999999998	104,310			13,003		180,704			(26,005)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/18/2024	07/18/2025	13,377		385.45386000000002	85,680			25,422		93,450			(21,185)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/19/2024	09/19/2025	22,379		388.36124999999998	197,490			92,777		143,927			(48,830)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/27/2024	06/27/2025	5,579		385.84075000000001	24,570			5,873		35,056			(6,075)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/18/2024	07/18/2025	19,934		380.87873999999999	168,720			50,060		205,905			(41,716)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/06/2024	09/05/2025	20,599		383.12648999999999	177,750			77,304		194,770			(44,314)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/27/2024	06/27/2025	13,548		380.1943	88,740			21,210		142,968			(21,941)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/20/2024	11/20/2025	9,388		380.01877000000002	96,840			61,988		118,540			(23,944)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/30/2025	19,080		372.48210999999998	150,520			24,600		331,960			(37,526)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/03/2024	10/03/2025	17,751		397.66055999999998	87,630			44,537		49,267			(21,667)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/20/2024	06/20/2025	7,155		386.42687999999998	32,400			7,121		41,074			(8,011)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/23/2024	05/23/2025	10,734		374.87583999999998	76,000			10,978		161,200			(19,000)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	18,333		375.62723999999997	157,320			34,863		266,432			(39,221)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/18/2024	09/18/2025	3,610		390.1268	26,600			12,423		19,828			(6,577)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/20/2024	06/20/2025	18,019		376.61525999999998	155,040			34,075		245,382			(38,334)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/18/2024	07/18/2025	7,082		389.64771999999999	34,020			10,094		32,090			(8,412)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/23/2024	05/23/2025	18,517		372.26736	153,180			22,126		325,413			(38,295)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/20/2024	11/20/2025	15,647		391.90634	78,000			49,929		91,756			(19,286)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/25/2024	07/25/2025	18,344		375.39769999999999	158,010			49,921		276,928			(39,068)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/05/2024	09/05/2025	5,979		393.50718000000001	28,750			12,400		22,461			(7,109)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/05/2024	07/03/2025	6,057		383.89692000000002	39,100			10,101		46,993			(9,775)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/24/2024	07/24/2025	18,000		376.63668999999999	158,440			49,621		251,692			(39,175)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/16/2025	3,196		383.30381999999997	15,480			1,930		22,966			(3,859)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/05/2024	09/05/2025	20,798		384.27534000000003	180,000			77,637		180,326			(44,506)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/27/2024	06/27/2025	16,205		375.30070999999998	142,740			34,116		241,525			(35,293)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	7,174		385.41311999999999	32,670			7,240		46,006			(8,145)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/18/2024	09/18/2025	22,434		387.41219999999998	194,010			90,609		155,830			(47,970)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/31/2024	07/31/2025	13,663		385.14695999999998	86,320			28,694		101,722			(21,343)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/05/2025	03/05/2026	4,656		391.99212		28,440		26,409		32,657			(2,031)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2024	05/22/2026	3,199		374.70492000000002	36,000			20,571		57,533			(4,451)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/18/2026	3,985		376.00362000000001	45,450			27,810		68,636			(5,650)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/18/2024	09/18/2026	6,704		387.02440000000001	82,420			60,487		74,981			(10,175)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/19/2024	09/18/2026	6,431		388.36124999999998	78,500			57,689		67,562			(9,705)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/15/2026	6,393		374.66915999999998	71,760			40,483		114,702			(8,908)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/06/2024	09/04/2026	3,390		382.74297999999999	41,340			29,708		45,575			(5,132)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/24/2024	07/24/2026	9,530		377.39222999999998	109,440			71,909		157,068			(13,511)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/05/2024	09/04/2026	3,640		384.27534000000003	43,540			31,160		45,736			(5,383)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/31/2024	07/31/2026	3,153		378.6771	39,240			26,160		49,407			(4,844)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/27/2024	06/26/2026	1,328		377.55928999999998	14,200			8,797		21,521			(1,755)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/20/2024	11/20/2026	2,869		381.93612000000002	35,970			29,506		41,497			(4,441)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/29/2026	3,494		371.36577999999997	39,650			23,134		71,634			(4,922)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/03/2024	10/02/2026	7,718		388.33127999999999	93,900			70,812		82,062			(11,609)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/05/2025	03/05/2027	4,139		386.19342		49,440		47,677		54,349			(1,763)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/23/2024	05/22/2026	3,220		372.64	35,400			20,340		62,812			(4,401)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/05/2024	07/02/2026	5,530		378.96055999999999	64,680			40,827		84,690			(8,040)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/20/2024	06/18/2026	4,240		376.99263000000002	48,480			29,541		70,118			(6,002)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/18/2024	07/17/2026	5,508		381.26	62,580			40,574		76,823			(7,737)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/14/2024	08/14/2026	5,233		382.18	60,600			41,564		71,200			(7,481)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2024	06/12/2026	5,317		375.76386000000002	60,200			36,087		92,303			(7,432)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/25/2024	07/24/2026	9,837		376.15	111,000			73,034		170,415			(13,723)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/21/2025	02/20/2026	491		204.52824000000001		2,520		2,269		1,997			(251)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/27/2025	03/27/2026	495		201.63592		2,720		2,690		2,651			(30)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/08/2024	08/08/2025	2,232		222.21791999999999	5,670			2,009		9,741			(1,402)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	2,328		208.98094	6,425			1,424		9,879			(1,602)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/24/2024	10/24/2025	2,373		249.26079999999999	6,144			3,477		8,977			(1,519)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/02/2024	05/02/2025	2,346		212.49061	6,030			518		10,454			(1,503)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/30/2025	01/30/2026	1,938		254.95339999999999		6,120		5,111		8,021			(1,009)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/02/2024	07/02/2025	2,376		963.71	49,450			12,498		9,946			(12,227)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/12/2025	02/12/2026	729		963.19		15,400		13,412		10,145			(1,988)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/21/2024	08/21/2025	1,439		968.47582999999997	32,480			12,671		7,910			(8,031)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/02/2024	07/02/2026	1,137		963.71	32,560			20,411		16,580			(4,020)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/12/2025	02/12/2027	3,021		962.22681		89,320		83,561		63,275			(5,759)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/21/2024	08/21/2026	1,233		969.44722000000002	37,320			25,955		17,925			(4,607)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/12/2025	02/12/2030	4,375		962.22681		161,700		157,536		117,932			(4,164)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/02/2024	07/02/2029	3,616		961.78258000000005	152,250			129,558		86,968			(7,508)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/21/2024	08/21/2029	2,569		976.24694999999997	106,000			93,106		53,971			(5,227)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	CITI-	12/19/2024	12/19/2025	348		4889	42,505			30,594		58,304			(10,510)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2025	03/20/2026	385		5538		36,330		35,232		26,013			(1,098)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/10/2024	10/10/2025	87,813		268.484846	545,160			287,557		163,341			(134,792)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/26/2024	09/26/2025	115,257		272.16226499999999	725,340			354,699		90,823			(179,342)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/19/2024	12/19/2025	89,162		261.84344199999998	524,250			377,345		447,266			(129,622)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/19/2024	09/19/2025	114,745		271.54042800000002	754,330			354,369		89,100			(186,510)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/05/2024	07/03/2025	73,468		264.359914	473,850			122,411		149,140			(118,463)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/09/2024	05/09/2025	139,159		259.74030099999999	939,120			98,855		534,844			(234,130)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/27/2025	02/27/2026	172,697		264.31074699999999		1,048,800		956,598		747,086			(92,202)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/07/2024	11/07/2025	138,439		267.72071099999999	853,300			515,731		321,344			(210,981)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/10/2025	01/09/2026	101,504		258.26817799999998		710,160		556,718		726,290			(153,442)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/17/2024	10/17/2025	137,013		271.22905800000001	817,700			447,039		199,299			(202,179)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/06/2025	03/06/2026	124,321		262.76507199999998		784,800		730,899		630,172			(53,901)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/06/2025	02/06/2026	107,492		263.41348199999999		707,160		604,194		491,904			(102,966)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/01/2024	08/01/2025	130,990		268.99112200000002	774,400			259,552		124,794			(191,473)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/24/2025	01/23/2026	100,591		263.179058		633,350		521,066		466,763			(112,284)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/25/2024	07/25/2025	112,684		265.875089	642,850			203,098		195,056			(158,946)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/12/2024	09/12/2025	137,205		271.85660000001	842,980			379,804		102,711			(208,429)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/27/2024	12/24/2025	107,513		264.65494899999999	544,260			404,784		402,119			(136,444)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/22/2024	08/22/2025	128,908		269.14912299999997	835,200			328,114		141,619			(206,505)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/30/2025	01/30/2026	139,189		263.67099999999999		858,780		717,223		616,301			(141,557)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/15/2024	08/15/2025	120,685		268.913296	763,750			285,357		136,036			(188,839)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/11/2024	07/11/2025	142,199		266.964269	870,200			241,457		175,857			(215,159)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/13/2025	02/13/2026	106,755		259.93029100000001		899,580		785,897		681,170			(113,683)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/23/2024	05/23/2025	140,256		261.92556400000001	803,730			116,094		363,965			(200,933)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/27/2024	11/26/2025	114,951		268.60237599999999	787,400			519,858		247,293			(195,762)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/16/2025	01/16/2026	95,663		261.59266100000002		624,990		497,932		505,884			(127,058)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/05/2024	12/05/2025	96,185		269.77207499999997	634,400			432,229		185,166			(156,857)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/02/2024	05/02/2025	115,366		259.17540000002	666,770			57,257		484,583			(166,231)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2025	03/20/2026	135,139		263.43299999999999		836,600		811,318		626,544			(25,282)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/08/2024	08/08/2025	101,198		266.53699599999999	621,000			220,080		168,454			(153,544)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/29/2024	08/29/2025	105,351		271.605996	589,950			243,111		73,440			(145,867)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2024	11/21/2025	119,910		266.59913399999999	764,800			491,657		334,250			(189,099)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/03/2025	01/02/2026	92,605		262.404		568,620		434,734		449,849			(133,886)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/31/2024	05/30/2025	76,388		262.34424100000001	428,000			69,950		189,320			(106,704)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/21/2024	06/20/2025	75,570		263.355231	506,000			112,133		183,681			(126,150)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/03/2024	10/03/2025	128,658		271.2627	788,740			400,871		126,599			(195,018)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/13/2025	03/13/2026	118,718		261.90596799999997		685,100		651,221		652,843			(33,879)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/06/2024	09/05/2025	76,332		269.33505000000002	484,100			210,537		89,415			(120,690)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/24/2024	10/24/2025	116,501		267.54109099999999	720,720			407,880		264,620			(178,200)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/13/2024	06/13/2025	123,935		263.75567999999998	751,120			150,637		215,437			(185,716)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/21/2025	02/20/2026	116,659		266.39395999999999		597,520		537,934		401,750			(59,586)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2024	06/06/2025	130,916		262.73781500000001	821,100			148,881		312,103			(203,019)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2025	03/27/2026	109,913		260.45235300000002		763,200		754,813		673,505			(8,387)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/16/2024	05/16/2025	124,345		261.92539099999999	794,610			99,051		306,996			(198,102)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/12/2024	12/12/2025	123,032		267.67821099999998	756,700			530,106		311,762			(187,096)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/31/2024	10/31/2025	120,072		265.37038100000001	690,060			403,799		369,870			(170,619)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/18/2024	07/18/2025	110,941		265.83632799999998	769,230			228,233		184,628			(190,194)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/27/2024	06/27/2025	144,987		263.63417500000003	892,390			213,291		328,032			(220,646)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/14/2024	11/14/2025	114,493		265.05994099999998	762,500			475,515		377,712			(188,530)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/27/2024	11/27/2026	51,172		269.41141900000002	454,020			377,311		197,113			(56,129)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/10/2024	10/09/2026	43,906		268.484846	369,340			282,078		173,070			(45,660)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/14/2024	11/13/2026	24,400		264.52715699999999	220,350			178,883		135,352			(27,241)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/23/2024	05/22/2026	47,389		261.40223600000002	380,680			218,733		284,671			(47,322)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/19/2024	12/18/2026	12,245		258.44627100000002	120,640			103,737		105,622			(14,914)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/30/2025	01/29/2027	27,686		262.08807899999999		256,960		235,782		192,726			(21,178)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/27/2025	02/26/2027	5,302		263.78265299999998		46,060		44,035		33,180			(2,025)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/06/2024	09/04/2026	56,322		269.87479999999999	471,200			338,614		180,260			(58,494)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/03/2025	12/31/2026	27,820		262.404		235,790		208,107		184,586			(27,683)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/13/2025	03/12/2027	37,913		261.38372299999997		317,790		309,933		280,198			(7,857)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/08/2024	08/07/2026	27,736		266.80380000000002	227,920			154,347		113,137			(28,177)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/07/2024	11/06/2026	41,420		267.45272299999999	350,760			281,379		182,727			(43,363)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/27/2024	12/24/2026	25,544		259.409063	251,920			219,908		205,638			(31,316)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/19/2024	09/18/2026	48,758		272.35750000000002	413,630			303,973		120,963			(51,136)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/21/2025	02/19/2027	19,317		263.753782		167,280		158,974		120,284			(8,306)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/11/2024	07/10/2026	44,156		265.09364799999997	403,560			257,768		202,828			(49,891)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/13/2024	06/12/2026	18,137		263.22764100000001	152,160			91,338		90,030			(18,811)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/06/2025	03/05/2027	39,920		263.02809999999999		342,300		330,545		264,731			(11,755)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2024	06/05/2026	43,639		263.26487200000003	354,200			209,212		226,532			(43,788)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/05/2024	07/02/2026	73,468		265.42160000000001	592,800			374,185		324,751			(73,691)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/03/2024	10/02/2026	58,246		270.99143700000002	497,700			375,326		175,053			(61,529)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/02/2024	04/30/2026	60,577		259.17540000000002	474,140			258,026		429,277			(58,940)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/22/2024	08/21/2026	39,265		269.68904099999997	331,780			231,061		125,284			(41,017)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2025	03/25/2027	17,174		261.76247599999999		148,500		147,683		120,501			(817)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/29/2024	08/28/2026	68,386		270.253376	580,900			410,141		209,062			(71,815)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/16/2025	01/15/2027	39,256		263.69169900000003		310,030		278,516		240,863			(31,514)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/31/2024	10/30/2026	20,390		263.51649700000002	178,740			141,666		120,081			(22,097)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/06/2025	02/05/2027	18,168		263.94189399999999		157,920		146,423		111,364			(11,497)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/17/2024	10/16/2026	42,215		270.9581	352,260			272,421		146,827			(43,549)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/16/2024	05/15/2026	36,885		262.71432299999998	298,760			168,542		196,591			(37,087)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2025	03/19/2027	22,397		262.90613400000001		197,650		194,664		145,204			(2,986)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/12/2024	09/11/2026	47,451		271.85660000000001	401,190			290,973		127,232			(49,598)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/24/2025	01/22/2027	23,914		263.179058		206,640		188,399		152,797			(18,241)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/26/2024	09/25/2026	47,718		272.70713499999999	397,800			296,164		120,616			(49,179)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/31/2024	05/29/2026	21,007		261.82060000000001	166,100			96,911		122,595			(20,619)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/12/2024	12/11/2026	30,290		267.41079999999999	262,440			223,146		138,879			(32,445)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/15/2024	08/14/2026	39,362		269.182748	331,780			227,871		132,275			(41,017)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/01/2024	07/31/2026	42,795		268.45367800000002	357,650			238,761		148,751			(44,215)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/13/2025	02/12/2027	14,007		263.89264300000002		121,360		113,692		86,880			(7,668)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/10/2025	01/08/2027	39,602		259.30853400000001		347,110		309,766		326,276			(37,344)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2024	11/20/2026	34,474		266.86599999999999	298,080			244,851		161,226			(36,851)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/27/2024	06/26/2026	45,427		263.89833800000002	369,600			228,969		228,137			(45,692)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/09/2024	05/08/2026	43,965		261.309729	353,050			195,760		262,832			(43,827)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/25/2024	07/24/2026	34,295		265.07905599999998	282,100			185,613		160,202			(34,875)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/21/2024	06/18/2026	29,850		264.67995500000001	243,320			148,882		142,335			(30,247)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/05/2024	12/04/2026	23,676		270.04238700000002	210,560			177,009		86,994			(26,031)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/24/2024	10/23/2026	9,708		267.80889999999999	80,080			62,700		40,777			(9,900)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	CITI-	02/21/2025	02/20/2026	134		21636		46,777		42,112		26,547			(4,665)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	05/01/2024	05/01/2025	3,200		17319	30,720			2,539		6			(7,617)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	02/06/2025	02/06/2026	4,300		21774		43,000		36,739		1,322			(6,261)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	02/26/2025	02/26/2026	4,800		21133		51,840		47,140		7,827			(4,700)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	02/05/2025	02/05/2026	4,400		21658		41,800		35,599		1,911			(6,201)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	10/02/2024	10/02/2025	2,800		19803	33,880			17,126		2,320			(8,377)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	01/29/2025	01/29/2026	3,600		21411		30,240		25,172		352			(5,068)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	08/21/2024	08/21/2025	4,800		19825	47,520			18,538		5,226			(11,749)				D/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	01/30/2025	01/30/2026	3,600		21508		30,600		25,556		223			(5,044)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	10/24/2024	10/24/2025	1,500		0.995	47,850			27,080		40,869			(11,831)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	12/05/2024	12/05/2025	1,700		0.999	43,690			29,767		30,425			(10,802)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	12/12/2024	12/12/2025	2,200		1	36,520			25,584		26,362			(9,030)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	12/19/2024	12/19/2025	1,000		1.00099999999999	28,361			20,414		24,460			(7,012)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2024	06/06/2025	7,174		383.49045999999	36,450			6,609		57,398			(9,012)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	02/06/2025	02/06/2026	16,031		385.97649999999		140,120		119,718		155,958			(20,402)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	02/06/2025	02/06/2026	6,981		395.25850000000		34,290		29,297		37,345			(4,993)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2024	06/06/2025	17,272		375.58731999999	144,300			26,164		253,079			(35,679)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	02/06/2025	02/06/2026	5,430		389.84399999999		37,800		32,296		41,764			(5,504)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2024	06/06/2025	13,286		378.97438	90,500			16,409		154,540			(22,376)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	02/06/2025	02/05/2027	3,103		388.29700000000		34,080		31,599		35,772			(2,481)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2024	06/05/2026	3,454		376.34	40,040			23,650		58,295			(4,950)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/27/2025	02/27/2026	2,203		407.25456000000		15,120		13,791		15,124			(1,329)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	03/13/2025	03/13/2026	2,715		406.44569000000		9,130		8,679		12,055			(451)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/14/2024	11/14/2025	2,964		406.91444999999	19,680			12,273		15,348			(4,866)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/19/2024	12/19/2025	1,264		396.51143999999	6,500			4,679		9,904			(1,607)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	10/17/2024	10/17/2025	2,722		404.13	18,040			9,863		12,363			(4,460)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/12/2024	12/12/2025	14,135		402.84674999999	90,630			63,491		85,446			(22,409)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2024	11/21/2025	1,225		411.37488000000	6,000			3,857		3,900			(1,484)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/05/2024	12/05/2025	4,660		407.72	36,290			24,725		24,662			(8,973)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/26/2024	09/26/2025	1,506		399.96348	6,720			3,286		6,211			(1,662)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/24/2025	01/23/2026	2,492		205.04640000000		18,100		14,891		23,120			(3,209)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/20/2024	11/20/2025	10,841		422.92696000000	111,760			71,539		82,541			(27,633)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/14/2024	11/14/2025	11,608		421.0856	124,550			77,673		97,659			(30,795)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/21/2025	02/20/2026	7,619		429.27949999999		55,800		50,235		60,297			(5,565)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/05/2024	12/05/2025	25,262		441.15303999999	98,880			67,369		42,456			(24,448)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/26/2024	09/26/2025	22,090		432.23145	66,000			32,275		43,906			(16,319)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/19/2024	12/19/2025	27,797		428.16904	97,900			70,466		171,249			(24,206)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2024	11/21/2025	24,748		441.98313000000	93,930			60,384		31,905			(23,224)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	03/05/2025	03/05/2026	9,765		429.30272000000		81,600		75,771		81,575			(5,829)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/04/2024	12/04/2025	12,990		426.76799999999	122,430			83,078		80,900			(30,271)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/26/2025	02/26/2026	26,944		438.06297999999		122,100		111,030		121,645			(11,070)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/26/2024	09/26/2025	12,300		417.09339	101,920			49,840		105,779			(25,200)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/12/2025	02/12/2026	11,369		423.61619999999		102,120		88,934		120,290			(13,186)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/12/2024	12/12/2025	37,694		434.70350000000	158,080			110,743		129,896			(39,086)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/05/2024	12/05/2025	12,999		426.47512	125,080			85,219		83,618			(30,926)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2025	03/27/2026	19,252		441.1155		75,840		75,007		84,036			(833)				D/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/15/2025	01/15/2026	13,578		424.33523000000002		71,280		56,593		123,011			(14,687)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2024	11/21/2025	10,536		425.25062000000003	110,940			71,319		68,577			(27,430)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/23/2025	01/23/2026	10,229		418.86734999999999		92,660		75,604		129,627			(17,056)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/14/2024	11/14/2025	29,638		438.49587000000002	108,000			67,352		52,402			(26,703)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/19/2024	12/19/2025	9,350		413.92311999999998	84,360			60,721		135,410			(20,858)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/26/2025	02/26/2026	6,368		429.48952000000003		49,660		45,158		50,963			(4,502)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/12/2024	12/12/2025	7,688		419.78325000000001	79,670			55,813		79,411			(19,699)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/27/2025	02/27/2026	27,174		438.70751999999999		119,880		109,341		118,337			(10,539)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/15/2025	01/15/2026	8,046		413.99529000000001		79,360		63,008		125,593			(16,352)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/23/2025	01/23/2026	17,464		432.09474		67,200		54,831		99,072			(12,369)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/20/2024	11/20/2025	24,884		439.97392000000002	88,880			56,893		39,720			(21,976)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	03/05/2025	03/05/2026	16,112		441.18227999999999		63,360		58,834		60,238			(4,526)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/24/2025	01/23/2026	10,216		216.00149999999999		93,890		77,245		125,912			(16,645)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	03/13/2025	03/13/2026	20,976		436.83794		78,200		74,333		113,659			(3,867)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/04/2024	12/04/2025	25,245		441.048	98,880			67,097		42,010			(24,448)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/12/2025	02/12/2026	16,312		435.34960000000001		69,960		60,927		82,321			(9,033)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/27/2025	02/27/2026	6,365		430.12943999999999		48,620		44,346		49,419			(4,274)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/21/2025	02/20/2026	16,466		436.1968		77,720		69,970		82,336			(7,750)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	10/17/2024	10/17/2025	11,630		420.69932999999997	118,440			64,752		86,531			(29,285)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	10/17/2024	10/17/2025	22,518		436.86453	84,630			46,268		33,328			(20,925)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/24/2025	01/23/2026	17,690		222.82259999999999		70,290		57,829		96,364			(12,461)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2025	03/27/2026	11,454		430.03631999999999		94,000		92,967		100,965			(1,033)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	03/13/2025	03/13/2026	9,131		425.49149999999997		71,410		67,879		97,639			(3,531)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	10/31/2024	10/30/2026	2,007		662.35131999999999	54,600			43,275		58,179			(6,750)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/16/2025	01/15/2027	2,345		684.78193999999996		43,820		39,366		54,950			(4,454)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	07/11/2024	07/10/2026	1,430		645.60530000000006	25,440			16,249		43,799			(3,145)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/12/2024	12/11/2026	4,780		706.12896000000001	76,270			64,850		68,778			(9,429)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	10/17/2024	10/16/2026	5,396		708.86757999999998	87,780			67,885		60,805			(10,852)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/27/2024	11/27/2026	2,710		720.81366000000003	53,550			44,502		27,363			(6,620)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/19/2024	12/18/2026	1,530		692.35847999999999	20,790			17,877		29,308			(2,570)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	08/15/2024	08/14/2026	4,314		681.51552000000004	57,250			39,320		71,395			(7,078)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	05/09/2024	05/08/2026	3,075		644.61144000000002	51,170			28,373		83,205			(6,352)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/13/2025	02/12/2027	1,147		714.73155999999994		17,360		16,263		16,916			(1,097)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/27/2025	02/26/2027	2,112		715.25747999999999		33,800		32,314		31,977			(1,486)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/14/2024	11/13/2026	1,797		716.64029000000005	26,400			21,432		18,940			(3,264)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2024	11/20/2026	2,744		725.36424	41,650			34,213		24,452			(5,149)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/05/2024	12/04/2026	3,561		717.8836	60,500			50,860		39,287			(7,479)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/20/2024	11/20/2025	12,336		209.29461000000001	69,160			44,270		53,008			(17,100)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/16/2024	10/16/2025	7,109		211.422	32,700			17,787		20,574			(8,085)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/18/2024	12/18/2025	10,245		753.71295999999995	48,720			34,934		72,776			(12,046)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/23/2025	01/23/2026	25,672		205.83064999999999		127,200		103,787		177,132			(23,413)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/19/2025	03/19/2026	47,366		209.42802		171,270		165,624		238,976			(5,646)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/29/2025	01/29/2026	18,402		206.70650000000001		84,360		70,223		116,722			(14,137)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/30/2024	10/30/2025	10,564		208.04175000000001	51,700			30,111		51,639			(12,783)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/26/2024	06/26/2025	6,991		201.45150000000001	28,420			6,715		64,462			(7,027)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/12/2025	03/12/2026	22,172		207.47		103,500		98,098		135,891			(5,402)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/06/2024	11/06/2025	18,546		209.23855	99,450			59,834		78,304			(24,589)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/23/2025	01/22/2027	8,234		206.03710000000001		56,950		51,709		70,475			(5,241)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/06/2024	11/06/2026	8,084		208.81797	43,350			34,728		53,754			(5,352)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/12/2025	03/12/2027	6,748		207.47		45,360		44,178		53,574			(1,182)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/26/2024	06/26/2026	7,491		200.04974999999999	49,200			30,438		88,374			(6,074)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/29/2025	01/29/2027	2,421		208.97800000000001		13,800		12,645		16,839			(1,155)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/30/2024	10/30/2026	3,842		207.417	27,520			21,782		28,389			(3,398)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/18/2024	12/18/2026	2,927		752.96	19,860			17,054		26,493			(2,452)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/16/2024	10/16/2026	2,370		211.21100000000001	15,900			12,279		12,646			(1,963)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/19/2025	03/19/2027	12,440		209.42802		82,160		80,808		86,183			(1,352)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/20/2024	11/20/2026	4,270		210.13768999999999	30,330			24,880		25,763			(3,744)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2024	08/07/2025	1,047		954.65741000000003	23,700			8,334		9,810			(5,860)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2024	07/24/2025	2,487		972.16686000000004	54,240			16,987		12,236			(13,411)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2024	06/20/2025	1,552		969.65868999999998	32,400			7,121		4,154			(8,011)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2024	07/10/2025	2,241		978.98818000000006	45,320			12,451		2,567			(11,205)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2024	09/18/2025	2,869		978.82	62,720			29,292		12,043			(15,508)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2024	08/07/2026	1,047		940.29445999999996	38,900			26,307		27,894			(4,802)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2024	07/10/2026	1,019		975.08393999999998	30,000			19,136		10,377			(3,704)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2024	06/18/2026	1,138		963.84654999999998	35,090			21,382		17,482			(4,344)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2024	09/18/2026	512		977.84118000000001	15,450			11,338		6,682			(1,907)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2024	07/10/2029	1,732		1001	55,080			47,112		30,192			(2,716)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2024	07/24/2029	4,975		972.16686000000004	202,560			174,812		147,337			(9,989)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2024	09/18/2029	7,582		978.82	319,680			285,698		198,607			(15,765)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2024	08/07/2029	5,550		955.61494000000005	230,550			200,736		186,131			(11,370)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2024	06/20/2029	5,793		964.81524000000002	240,800			203,328		172,174			(11,875)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	10/03/2024	10/03/2025	74		42096	66,960			34,032		62,895			(16,556)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/09/2025	124		39191	111,230			11,708		153,925			(27,730)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	10/24/2024	10/24/2025	78		42501	57,090			32,309		50,865			(14,116)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/23/2024	10/23/2025	40,208		109.95	197,560			111,263		27,724			(48,847)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/06/2024	11/06/2025	38,073		109.71014	196,940			118,489		14,936			(48,694)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/31/2024	07/31/2025	44,819		112.41930000000001	216,750			72,052		3,980			(53,592)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/05/2025	02/05/2026	66,801		109.30548		315,360		268,576		73,695			(46,784)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2024	06/20/2025	38,931		112.07872	220,440			48,448		3,056			(54,504)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/08/2025	01/08/2026	32,997		109.36712		156,960		121,601		34,093			(35,359)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2024	06/12/2025	35,552		110.54848	192,800			38,136		2,137			(47,670)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2024	05/15/2025	36,380		108.07689999999999	186,800			22,642		1,659			(46,314)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/02/2024	07/02/2025	23,715		112.82	120,150			30,368		1,141			(29,707)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/02/2024	10/02/2025	42,537		108.01188	209,300			105,800		41,206			(51,750)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/11/2024	12/11/2025	44,741		113.04600000000001	238,170			166,196		19,391			(58,888)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2025	43,226		108.17702	225,130			109,473		39,708			(55,664)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/26/2024	12/26/2025	34,250		110.52612000000001	177,460			131,145		27,996			(43,877)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/08/2025	01/08/2026	19,248		109.69423999999999		88,830		68,819		18,865			(20,011)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/23/2025	01/23/2026	24,669		107.79027000000001		137,700		112,354		33,503			(25,346)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/17/2024	07/17/2025	28,778		115.60015	160,710			47,242		2,337			(39,736)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2024	05/30/2025	29,398		109.3	142,400			23,081		3,716			(35,209)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2024	08/07/2025	33,374		105.71202	199,440			70,133		37,862			(49,312)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/16/2024	10/16/2025	16,405		108.7535	84,960			46,215		11,349			(21,007)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2025	02/26/2026	39,289		108.14232		167,160		152,005		58,120			(15,155)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/26/2025	03/26/2026	46,761		102.92870000000001		228,960		225,815		159,483			(3,145)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2024	05/08/2025	37,006		107.5496	186,800			19,040		3,201			(46,314)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/19/2025	03/19/2026	36,951		102.06012		177,840		171,977		119,236			(5,863)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2024	09/18/2025	36,347		107.36484	179,010			83,604		38,985			(44,261)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/18/2024	12/18/2025	31,067		112.90656	158,780			113,850		31,546			(39,259)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2024	08/28/2025	30,167		109.4307	151,140			61,868		17,530			(37,370)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/12/2025	02/12/2026	48,477		108.30539		264,470		230,321		69,327			(34,149)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/22/2024	05/22/2025	27,322		108.55025999999999	151,500			21,285		3,134			(37,562)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2024	06/26/2025	16,839		111.17149999999999	96,900			22,894		1,876			(23,959)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/02/2025	01/02/2026	33,180		108.94746000000001		158,400		120,105		37,493			(38,295)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2024	09/11/2025	31,770		107.17319999999999	145,520			65,164		29,590			(35,980)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/01/2024	05/01/2025	39,163		104.50915999999999	193,110			15,960		16,139			(47,879)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/04/2024	12/04/2025	25,405		113.57346	129,050			87,570		9,062			(31,908)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2024	06/05/2025	20,691		110.38733999999999	95,450			17,045		784			(23,600)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2024	08/14/2025	19,222		109.46850000000001	92,400			34,269		8,982			(22,846)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/30/2024	10/30/2025	28,292		109.85975000000001	137,950			80,345		19,468			(34,109)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/05/2025	03/05/2026	38,139		104.80856		168,000		156,000		81,228			(12,000)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/12/2025	03/12/2026	34,077		103.24771		146,650		138,995		96,610			(7,655)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2024	07/24/2025	23,314		112.96692	117,260			36,724		4,644			(28,993)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/20/2024	11/20/2025	32,942		112.08538	169,460			108,473		16,323			(41,899)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2024	11/26/2025	33,590		112.64426	174,040			114,274		14,800			(43,032)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2024	08/21/2025	31,022		109.37052	154,020			60,085		15,564			(38,082)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/20/2025	02/20/2026	50,109		110.14973999999999		249,150		222,455		58,929			(26,695)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/13/2024	11/13/2025	43,009		111.05249999999999	279,300			173,412		24,739			(69,058)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2024	07/10/2025	30,986		114.63191999999999	171,720			47,176		1,063			(42,458)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/09/2024	10/09/2025	31,158		109.0176	149,940			78,677		24,356			(37,073)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/29/2025	01/29/2026	35,796		109.32057		177,060		147,388		43,918			(29,672)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2024	09/05/2025	25,142		107.6	121,500			52,405		23,256			(30,041)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/12/2025	03/12/2027	4,868		100.4794		34,550		33,650		25,434			(900)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/09/2024	10/09/2026	9,164		108.58240000001	61,200			46,677		22,322			(7,556)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/12/2025	02/12/2027	7,317		109.29098		48,480		45,354		18,462			(3,126)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/20/2024	11/20/2026	16,916		111.97307000001	116,280			95,385		28,733			(14,356)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2024	08/21/2026	20,985		109.26103999999999	140,990			98,055		45,125			(17,406)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2024	08/28/2026	11,884		108.7728	83,070			58,571		28,307			(10,256)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2024	08/14/2026	21,053		109.35925	138,000			94,650		44,842			(17,037)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/05/2025	02/05/2027	10,066		107.7813		70,730		65,491		27,393			(5,239)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/02/2024	10/02/2026	9,247		108.22812	60,400			45,486		23,805			(7,457)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2024	07/24/2026	15,244		112.40152	106,080			69,701		26,480			(13,096)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/02/2024	07/02/2026	6,148		112.59435999999999	42,140			26,417		7,306			(5,202)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/01/2024	05/01/2026	21,014		102.93206000001	149,600			81,170		79,733			(18,495)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2024	08/07/2026	18,541		104.41494	151,400			102,387		66,278			(18,691)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/08/2025	01/08/2027	6,416		110.02136		39,410		34,977		14,166			(4,433)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/13/2024	11/13/2026	5,266		114.01390000001	35,760			28,991		7,110			(4,415)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2024	06/26/2026	10,635		112.41175	72,720			44,989		14,297			(8,978)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/16/2024	10/16/2026	20,051		109.4093	132,000			101,942		40,154			(16,296)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/19/2025	03/19/2027	7,779		102.26506000000001		48,800		47,997		35,018			(803)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/22/2024	05/22/2026	10,929		108.33029999999999	78,600			44,914		22,842			(9,717)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2024	09/18/2026	12,116		108.11790000000001	76,310			56,003		31,878			(9,421)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/05/2025	03/05/2027	8,581		104.28816		53,550		51,640		31,351			(1,910)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2026	18,394		109.15649000000001	119,400			88,772		43,228			(14,741)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2024	07/10/2026	24,961		115.20912	175,160			111,728		22,670			(21,625)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2025	02/26/2027	5,613		105.68454		38,940		37,177		19,329			(1,763)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2024	06/12/2026	25,775		109.87984	189,660			113,692		40,468			(23,415)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/30/2024	10/30/2026	18,253		109.5305	122,000			96,562		39,226			(15,062)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/26/2025	03/25/2027	5,845		103.55		36,120		35,872		26,385			(248)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/11/2024	12/11/2026	14,036		113.273	97,600			82,873		20,584			(12,049)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2024	05/08/2026	26,829		109.0628	161,240			89,036		48,808			(19,934)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2024	06/05/2026	17,992		110.49696	112,200			66,181		24,212			(13,852)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/18/2024	12/18/2026	8,224		113.36	54,000			46,370		18,773			(6,667)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/29/2025	01/29/2027	8,261		108.99227999999999		55,530		50,883		21,655			(4,647)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/23/2024	10/23/2026	10,052		109.62015	67,650			52,895		21,924			(8,352)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/02/2025	12/31/2026	12,903		110.03476000000001		77,140		67,803		28,946			(9,337)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/31/2024	07/31/2026	30,758		112.30744	203,700			135,800		36,526			(25,148)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/26/2024	12/24/2026	10,816		110.74806	72,840			63,322		21,975			(9,017)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/20/2025	02/19/2027	8,200		109.92922		55,080		52,129		20,263			(2,951)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/04/2024	12/04/2026	5,256		113.23308	36,600			30,726		7,484			(4,519)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/06/2024	11/06/2026	10,625		108.94063	76,560			61,332		17,726			(9,452)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2024	05/29/2026	22,049		109.3	141,840			82,415		43,059			(17,535)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2024	11/25/2026	9,723		112.75713	66,440			55,032		14,969			(8,214)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/08/2025	01/08/2027	12,832		110.45752		76,580		67,966		27,176			(8,614)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/17/2024	07/17/2026	13,081		115.48350000000001	96,000			62,156		16,354			(11,852)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/23/2025	01/22/2027	5,482		103.85871		49,680		45,108		21,058			(4,572)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2024	05/15/2026	20,009		108.07689999999999	135,080			75,890		35,488			(16,699)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2024	09/11/2026	13,082		106.85328	84,000			60,840		36,210			(10,370)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2024	06/18/2026	32,738		112.07872	238,280			145,197		47,728			(29,498)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2024	09/04/2026	21,417		107.7076	138,460			99,090		57,195			(17,117)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2024	07/25/2025	36,117		114.07396	81,180			25,648		24,588			(20,072)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/08/2024	08/08/2025	43,978		112.08981	80,360			28,479		51,977			(19,869)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/13/2024	06/13/2025	149,293		113.50637999999999	348,140			69,819		95,324			(86,079)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2025	01/06/2026	23,064		112.41		52,780		40,600		36,074			(12,180)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/09/2025	84,746		113.1	192,960			20,312		28,356			(48,106)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2024	07/11/2025	117,432		114.07675	303,750			84,282		49,838			(75,103)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/13/2025	02/13/2026	145,537		113.0917		376,820		329,200		201,759			(47,620)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/15/2024	08/15/2025	47,300		112.1354	100,170			37,426		58,113			(24,767)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2024	05/02/2025	43,598		110.79075	130,340			11,193		61,395			(32,495)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2024	07/25/2025	113,636		114.07396	255,420			80,696		77,364			(63,153)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/29/2024	08/29/2025	37,413		112.14774	87,360			36,000		52,068			(21,600)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/31/2024	10/31/2025	104,511		112.25763000000 001	243,360			142,406		183,647			(60,171)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/18/2024	07/18/2025	27,058		113.73201	82,770			24,558		22,371			(20,465)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/16/2025	01/16/2026	30,265		112.66699		64,600		51,467		48,863			(13,133)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	06/06/2025	14,981		113.15949999999 999	36,550			6,627		8,630			(9,037)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2024	05/23/2025	136,805		112.55655	364,250			52,614		97,159			(91,063)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/12/2024	12/12/2025	32,645		113.29658999999 999	76,960			53,914		42,964			(19,029)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2024	09/26/2025	46,177		112.30758	108,680			53,146		62,173			(26,871)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/27/2024	12/23/2025	96,837		112.96548	210,370			156,308		146,108			(52,886)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/05/2024	07/03/2025	87,520		113.86181999999 999	210,000			54,250		41,266			(52,500)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/03/2024	10/03/2025	34,685		112.32756000000 001	81,510			41,427		50,061			(20,154)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2024	05/30/2025	44,092		113.36324999999 999	98,000			16,017		18,510			(24,432)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/19/2024	12/19/2025	95,374		112.31757	222,560			160,194		170,910			(55,029)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/05/2024	07/03/2025	45,510		113.74773	111,800			28,882		22,760			(27,950)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/19/2024	12/19/2025	23,175		112.20514	55,120			39,674		42,681			(13,629)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/07/2024	11/07/2025	32,769		112.49739	76,960			46,514		44,940			(19,029)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/17/2024	10/17/2025	22,214		112.21235	54,250			29,659		34,354			(13,413)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/06/2025	02/06/2026	43,069		113.86056000000 001		93,100		79,544		50,339			(13,556)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/03/2024	10/03/2025	68,481		111.99024	171,710			87,270		109,070			(42,456)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/13/2024	06/13/2025	42,403		113.62	96,480			19,349		25,497			(23,855)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2025	01/23/2026	114,608		112.9325		295,100		242,783		178,663			(52,317)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/05/2024	12/05/2025	19,417		113.19669	45,760			31,177		25,435			(11,314)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/27/2024	12/23/2025	56,859		113.19096	117,760			87,498		80,932			(29,604)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2024	08/01/2025	146,384		114.58	335,320			112,387		114,956			(82,909)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/26/2024	04/24/2025	138,519		112.6806	279,240			17,890		30,917			(70,004)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/09/2025	25,600		113.2131	57,130			6,014		7,823			(14,243)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/08/2024	08/08/2025	103,213		110.86781999999 999	243,800			86,402		183,915			(60,280)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2024	09/26/2025	166,060		112.30758	390,830			191,120		223,583			(96,634)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/21/2024	11/21/2025	40,018		112.27761	93,600			60,171		64,084			(23,143)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/30/2025	01/30/2026	8,798		113.23308		21,200		17,705		12,059			(3,495)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/27/2024	11/26/2025	108,358		112.1365	276,940			182,842		189,518			(68,852)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2024	05/16/2025	81,072		113.38278	193,200			24,083		32,218			(48,166)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2025	01/09/2026	68,021		111.12403999999999		195,320		153,118		178,256			(42,202)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2025	03/19/2026	166,828		113.17671		393,120		384,384		267,509			(8,736)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/06/2024	09/05/2025	157,410		111.776	374,880			163,036		265,157			(93,460)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/21/2024	06/20/2025	38,969		113.23602	84,480			18,721		25,735			(21,062)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2025	01/09/2026	24,165		111.79819999999999		61,290		48,047		54,851			(13,243)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/16/2025	01/16/2026	108,599		112.55466		236,680		188,564		180,176			(48,116)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2025	03/06/2026	110,964		114.13785		228,060		212,397		136,741			(15,663)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/27/2025	02/27/2026	44,898		113.84		103,530		94,428		62,166			(9,102)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2024	06/25/2025	8,818		111.37175999999999	35,000			9,098		19,414			(9,633)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/05/2024	12/05/2025	122,683		113.19669	289,120			196,983		160,703			(71,486)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/27/2024	06/27/2025	26,513		113.06682000000001	61,800			14,771		19,493			(15,280)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2025	03/19/2026	42,369		113.17671		99,840		97,621		67,939			(2,219)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/21/2024	11/21/2025	106,714		112.72717	228,000			146,571		151,459			(56,374)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/27/2024	06/27/2025	109,589		113.51954000000001	233,120			55,718		64,559			(57,640)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/06/2025	02/06/2026	194,252		113.52		448,630		383,308		247,826			(65,323)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2025	01/23/2026	18,514		112.0245		56,280		46,302		35,761			(9,978)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2025	03/27/2026	44,228		113.01352		106,500		105,330		76,249			(1,170)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/21/2025	02/20/2026	142,568		113.37884		351,540		316,483		209,718			(35,057)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2024	07/11/2025	45,233		113.5035	130,520			36,216		25,561			(32,271)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/14/2024	11/14/2025	89,730		111.91446000000001	234,320			146,128		159,674			(57,936)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/17/2024	08/27/2025	15,106		112.77509999999999	30,770			14,549		16,953			(8,848)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2024	08/22/2025	100,677		111.95313	245,210			96,333		148,640			(60,629)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	06/06/2025	97,815		113.3865	228,660			41,460		49,504			(56,537)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/30/2025	01/30/2026	143,410		113.23308		347,190		289,961		196,558			(57,229)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2024	05/23/2025	45,013		113.23665	105,060			15,175		21,125			(26,265)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/18/2024	07/18/2025	111,722		114.65385000000001	289,280			85,830		61,213			(71,525)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/12/2024	09/12/2025	95,493		112.22566999999999	203,300			91,597		127,980			(50,266)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	04/23/2025	27,318		113.5	58,900			4,049		4,106			(16,566)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/13/2025	02/13/2026	35,946		113.0917		93,070		81,308		49,832			(11,762)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/31/2024	10/31/2025	35,730		112.48237	79,600			46,579		59,130			(19,681)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/07/2024	11/07/2025	107,165		112.72261	240,790			145,532		137,803			(59,536)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/19/2024	09/19/2025	57,855		111.85584	138,450			65,041		85,660			(34,232)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/12/2024	09/12/2025	48,193		112.22566999999999	102,600			46,226		64,588			(25,368)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/27/2025	02/27/2026	158,465		113.95384		358,200		326,710		213,436			(31,490)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2024	08/22/2025	32,965		111.50397	87,690			34,450		56,080			(21,682)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/24/2024	10/24/2025	46,300		112.21	105,560			59,740		70,543			(26,100)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2025	01/06/2026	119,755		112.52240999999999		268,650		206,654		182,100			(61,996)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/26/2024	04/24/2025	55,940		113.46544	95,130			6,095		4,995			(23,849)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/10/2024	10/10/2025	44,456		111.9375	113,500			59,868		73,584			(28,063)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/24/2024	10/24/2025	96,162		112.21	219,240			124,075		146,513			(54,208)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2024	05/02/2025	93,425		111.23975	257,250			22,091		102,627			(64,134)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/14/2024	11/14/2025	30,206		112.47741000000001	70,720			44,103		46,330			(17,486)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/10/2024	10/10/2025	168,934		112.3875	395,200			208,457		245,850			(97,714)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2024	05/16/2025	46,704		113.04195	119,250			14,865		23,483			(29,730)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/15/2024	08/15/2025	117,805		111.68819999999999	273,240			102,090		168,508			(67,559)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/06/2024	09/05/2025	33,986		111.55200000000001	84,360			36,688		61,172			(21,032)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2025	03/13/2026	39,968		113.23112		83,700		79,561		64,389			(4,139)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/17/2024	10/17/2025	111,072		112.43745	260,000			142,143		161,087			(64,286)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/19/2024	09/19/2025	46,284		111.63168	115,960			54,476		73,304			(28,671)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2024	05/30/2025	91,711		113.36324999999999	203,840			33,315		38,500			(50,819)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/29/2024	08/29/2025	130,055		112.14774	303,680			125,143		180,998			(75,086)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2025	03/13/2026	150,102		112.55444		359,970		342,169		281,171			(17,801)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/12/2024	12/12/2025	98,818		113.75023	212,800			149,077		114,777			(52,615)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2025	03/06/2026	31,704		113.45643		74,880		69,737		46,082			(5,143)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/21/2024	06/20/2025	108,936		112.89699	253,380			56,151		85,014			(63,170)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2024	08/01/2025	29,982		117.32992	38,080			12,763		6,455			(9,415)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/21/2025	02/20/2026	36,962		112.92395999999999		99,540		89,614		60,536			(9,926)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2025	03/27/2026	131,800		112.56056		345,680		341,881		250,671			(3,799)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/27/2024	11/26/2025	39,968		112.7	91,350			60,311		60,364			(22,711)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2025	01/06/2027	55,886		112.85964		160,650		142,139		115,801			(18,511)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/21/2024	11/20/2026	57,803		112.39	176,800			145,229		131,491			(21,857)				0/0

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/08/2024	08/07/2026	68,210		112.42308	170,240			115,286		136,353			(21,046)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/15/2024	08/14/2026	30,344		111.9118	91,460			62,816		68,049			(11,307)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2024	09/25/2026	62,161		111.97032	205,800			153,219		143,500			(25,442)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2024	07/24/2026	52,854		114.18792000000001	157,800			103,827		85,994			(19,508)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/08/2026	43,256		113.1	131,320			72,815		70,965			(16,302)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/19/2024	12/18/2026	46,350		112.31757	143,520			123,411		113,873			(17,743)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2025	01/22/2027	29,093		111.911		111,210		101,393		75,481			(9,817)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/13/2025	02/12/2027	59,618		112.63706000000001		212,160		198,754		129,388			(13,406)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/08/2026	46,787		113.1	142,040			78,759		76,758			(17,633)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/07/2024	11/06/2026	49,597		112.94783	145,600			116,800		97,389			(18,000)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/16/2025	01/15/2027	56,080		112.66699		163,170		146,584		126,931			(16,586)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/16/2025	01/15/2027	56,080		112.77932		160,650		144,320		124,626			(16,330)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2024	08/21/2026	33,856		112.62687	99,180			69,072		70,776			(12,261)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/05/2024	12/04/2026	30,891		113.53662	92,400			77,677		58,969			(11,423)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/30/2025	01/29/2027	21,995		113.11962		71,250		65,378		45,181			(5,872)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/12/2024	09/11/2026	61,580		111.89	190,440			138,121		143,591			(23,543)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2024	05/29/2026	65,256		113.36324999999999	194,620			113,551		104,514			(24,160)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/05/2024	12/04/2026	37,070		113.31	114,240			96,037		73,609			(14,123)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/27/2024	12/23/2026	60,412		112.62726000000001	187,000			163,205		140,181			(23,278)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/13/2025	02/12/2027	60,494		113.43268		193,200		180,992		115,097			(12,208)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/10/2024	10/09/2026	44,456		112.3875	139,000			106,159		100,058			(17,184)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/06/2024	09/04/2026	55,451		111.55200000000001	181,660			130,545		144,961			(22,551)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2024	07/24/2026	52,854		114.07396	160,200			105,406		87,976			(19,805)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/12/2024	09/11/2026	72,289		112.22566999999999	213,030			154,505		158,855			(26,336)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2024	05/29/2026	44,092		113.4765	129,500			75,557		68,933			(16,076)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2024	05/15/2026	72,259		113.15555999999999	234,520			132,302		126,158			(29,113)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/14/2024	11/13/2026	39,090		112.59	119,680			97,158		86,909			(14,796)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/21/2025	02/19/2027	52,803		112.69652000000001		187,200		177,905		123,152			(9,295)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2024	09/25/2026	74,594		111.97032	246,960			183,863		172,200			(30,531)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/03/2024	10/02/2026	47,136		112.44	145,750			109,913		104,100			(18,019)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2025	01/08/2027	43,856		111.46111999999999		150,430		134,246		131,988			(16,184)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/19/2024	09/18/2026	64,976		111.85584	208,050			152,894		150,210			(25,720)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/18/2024	07/17/2026	44,514		114.65385000000001	149,430			96,883		68,298			(18,473)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/26/2024	04/24/2026	39,957		113.57756000000001	97,200			52,091		53,783			(12,083)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2025	01/08/2027	16,110		111.12403999999999		57,780		51,564		50,981			(6,216)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/08/2024	08/07/2026	48,465		110.53455	159,300			107,878		135,935			(19,694)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/24/2024	10/23/2026	38,287		112.09779	119,540			93,596		89,362			(14,778)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2025	03/19/2027	65,319		113.17671		205,720		203,450		143,095			(2,270)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2025	03/12/2027	60,396		112.89278		182,920		178,397		140,264			(4,523)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2024	07/10/2026	54,802		113.61815	195,930			125,148		84,641			(24,222)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2024	04/30/2026	20,464		112.699	57,730			31,417		36,529			(7,176)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/17/2024	10/16/2026	50,649		112.55	156,180			120,782		110,961			(19,308)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	06/05/2026	55,516		113.3865	171,990			101,588		92,463			(21,263)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/31/2024	10/30/2026	57,168		112.25763000000001	177,280			140,509		142,298			(21,916)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/27/2024	11/27/2026	48,850		112.5873	152,350			126,610		111,080			(18,834)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/18/2024	07/17/2026	46,260		114.19293	165,360			107,211		77,897			(20,443)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/17/2024	10/16/2026	43,540		112.43745	136,220			105,346		97,269			(16,840)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2025	01/06/2027	37,257		112.52240999999999		112,560		99,590		81,668			(12,970)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2024	05/15/2026	25,555		112.81473	87,000			49,080		47,883			(10,800)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/27/2024	06/26/2026	37,119		113.29318000000001	111,300			68,951		64,620			(13,760)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2024	07/31/2026	50,265		114.46541999999999	157,320			105,024		90,225			(19,449)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/21/2024	11/20/2026	55,136		112.16522000000001	174,220			143,109		130,230			(21,538)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/21/2024	06/18/2026	55,797		112.89699	171,990			105,237		105,774			(21,380)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/29/2024	08/28/2026	49,884		112.14774	155,680			109,917		113,257			(19,246)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/12/2024	12/11/2026	41,468		113.06977000000001	134,420			114,294		87,104			(16,618)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2025	03/25/2027	45,113		113.91943999999999		126,480		125,784		89,639			(696)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/12/2024	12/11/2026	41,468		113.41	128,310			109,099		82,182			(15,863)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/13/2024	06/12/2026	50,353		113.27914	160,740			96,488		93,718			(19,872)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/15/2024	08/14/2026	62,472		112.1354	182,000			125,000		134,515			(22,500)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/31/2024	10/30/2026	54,489		112.14525999999999	172,020			136,340		138,161			(21,266)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/10/2024	10/09/2026	56,015		112.6125	169,470			129,430		121,222			(20,951)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/07/2024	11/06/2026	50,483		112.49739	157,890			126,659		107,276			(19,519)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2024	07/31/2026	79,365		114.69458	241,200			161,021		136,270			(29,819)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2024	07/10/2026	50,452		113.7328	177,480			113,363		76,092			(21,941)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/27/2025	02/26/2027	76,591		114.06768		229,680		219,584		147,446			(10,096)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2025	03/12/2027	71,054		113.23112		204,800		199,736		156,462			(5,064)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/19/2024	12/18/2026	45,459		112.43	138,720			119,284		109,669			(17,149)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/27/2024	06/26/2026	57,446		113.18	174,850			108,321		102,311			(21,616)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/05/2024	07/02/2026	77,893		113.86181999999999	247,420			156,175		116,551			(30,757)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/19/2024	09/18/2026	65,866		111.40752000000001	224,220			164,777		164,552			(27,720)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/21/2025	02/19/2027	49,283		113.60628		154,560		146,885		99,260			(7,675)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2025	03/05/2027	78,380		113.68357		239,410		231,189		155,450			(8,222)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/27/2024	11/27/2026	55,955		112.36190000000001	179,550			149,214		132,099			(22,197)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2025	03/19/2027	98,861		113.06341999999999		315,840		312,355		220,481			(3,485)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/05/2024	07/02/2026	58,638		113.74773	188,940			119,262		89,863			(23,487)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2024	05/22/2026	52,957		113.00995	168,600			96,875		94,459			(20,959)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/06/2024	09/04/2026	59,923		111.664	193,630			139,147		153,691			(24,037)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/14/2024	11/13/2026	42,644		111.80186999999999	145,440			118,070		108,124			(17,980)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/30/2025	01/29/2027	48,390		113.34654		151,800		139,289		95,701			(12,511)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/21/2024	06/18/2026	51,368		113.01	156,020			95,465		95,211			(19,395)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2024	08/21/2026	46,329		111.39167999999999	161,200			112,264		120,604			(19,929)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2025	01/22/2027	64,357		113.273		204,400		186,356		134,178			(18,044)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/06/2025	02/05/2027	75,591		113.17944		245,100		227,256		153,140			(17,844)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/13/2024	06/12/2026	58,304		113.62	177,540			106,573		101,297			(21,949)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/29/2024	08/28/2026	57,011		112.48452	169,600			119,745		121,837			(20,967)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/24/2024	10/23/2026	68,560		112.21	210,210			164,588		156,982			(25,988)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2024	05/22/2026	72,374		113.1233	227,140			130,511		126,090			(28,236)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2024	04/30/2026	56,055		110.34175	218,610			118,967		159,285			(27,175)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/27/2025	02/26/2027	28,171		113.38464		92,800		88,721		60,628			(4,079)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/03/2024	10/02/2026	54,251		112.32756000000001	170,800			128,804		122,190			(21,115)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/06/2025	02/05/2027	54,496		113.40648		171,120		158,662		106,300			(12,458)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2025	03/05/2027	30,823		113.57		95,550		92,269		62,279			(3,281)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2025	03/25/2027	63,689		112.90028		205,920		204,787		148,707			(1,133)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/27/2024	12/23/2026	66,631		113.30370000000001	187,500			163,641		138,173			(23,340)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	06/05/2026	15,862		113.5	48,420			28,600		25,799			(5,986)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/14/2024	11/12/2027	47,974		112.13964	179,820			157,260		133,043			(14,820)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/19/2024	09/17/2027	76,547		111.74375999999999	289,820			238,597		211,605			(23,886)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/03/2024	10/01/2027	56,919		112.21512	212,480			177,650		153,739			(17,512)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2025	03/13/2028	92,371		113.45668000000001		306,800		301,757		227,915			(5,043)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/24/2024	10/22/2027	72,122		112.09779	261,630			223,775		196,496			(21,563)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2025	01/24/2028	43,198		112.4785		173,460		163,294		117,513			(10,166)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2025	03/27/2028	101,725		112.78704		386,400		384,988		274,474			(1,412)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/18/2024	07/16/2027	53,243		114.53861999999999	208,620			159,713		109,834			(17,194)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2024	07/09/2027	60,891		113.5035	251,300			190,776		126,549			(20,712)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/21/2024	11/19/2027	64,028		112.27761	231,120			203,606		172,621			(19,048)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2025	01/07/2028	24,165		112.13527999999999		87,210		80,964		73,451			(6,246)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/07/2027	53,849		113.2131	187,880			132,154		115,544			(15,527)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2024	07/30/2027	65,256		115.1529	220,520			171,650		133,833			(18,175)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2024	05/21/2027	61,783		113.1233	224,000			160,588		140,204			(18,529)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/08/2024	08/06/2027	77,185		112.2009	240,800			188,979		195,750			(19,846)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	06/04/2027	60,804		113.6135	213,210			155,026		128,338			(17,572)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2024	05/28/2027	73,192		113.36324999999999	254,810			184,146		155,834			(21,059)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2025	03/21/2028	45,900		113.51658		162,240		161,053		111,018			(1,187)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/27/2024	06/25/2027	40,654		113.18	144,440			107,801		92,683			(11,904)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/12/2024	09/10/2027	75,859		112.11378000000001	268,600			219,406		201,914			(22,137)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2024	07/23/2027	52,854		114.30188	183,000			141,272		109,773			(15,082)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/27/2025	02/25/2028	77,472		114.06768		272,800		264,806		176,751			(7,994)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/15/2024	08/13/2027	66,042		110.23480000000001	282,680			223,659		221,875			(23,298)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2024	09/24/2027	70,154		112.30758	259,120			214,984		181,901			(21,356)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2025	01/06/2028	47,015		112.41		167,480		154,620		122,037			(12,860)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/10/2024	10/08/2027	72,019		112.5	259,200			218,374		188,280			(21,363)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2024	05/14/2027	72,259		113.15555999999999	269,780			191,497		164,614			(22,296)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/21/2024	06/21/2027	60,225		112.89699	216,920			161,101		144,438			(17,878)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/12/2024	12/10/2027	38,821		113.86364	132,880			119,616		86,467			(10,952)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/06/2025	02/04/2028	57,133		113.52		206,050		196,049		130,251			(10,001)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2024	04/30/2027	72,960		111.801	268,140			186,885		194,293			(22,160)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/21/2025	02/18/2028	58,963		113.1514		225,790		218,326		148,304			(7,464)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/27/2024	11/26/2027	62,172		112.5873	225,400			200,012		164,857			(18,577)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/13/2025	02/10/2028	68,385		112.97803999999999		265,200		254,018		164,705			(11,182)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/31/2024	10/29/2027	59,848		112.37	213,060			183,598		168,850			(17,560)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/27/2024	12/23/2027	73,738		113.30370000000001	244,850			224,146		180,866			(20,254)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/29/2024	08/27/2027	57,901		112.14774	211,900			170,374		156,102			(17,464)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/19/2024	12/17/2027	52,589		111.86785	198,830			180,258		156,627			(16,387)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/26/2024	04/26/2027	35,518		113.57756000000001	104,400			72,247		67,924			(8,612)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2025	03/06/2028	35,227		112.88858		138,000		134,849		91,322			(3,151)				D/D
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/07/2024	11/05/2027	54,025		112.72261	190,930			165,752		132,168			(15,736)				D/D
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/30/2025	01/28/2028	18,476		113.34654		67,410		63,706		43,308			(3,704)				D/D
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/16/2025	01/14/2028	44,508		112.66699		151,500		141,234		116,570			(10,266)				D/D
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2024	08/20/2027	47,220		111.84084	179,140			142,885		133,416			(14,764)				D/D
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/05/2024	07/02/2027	64,765		113.97591	236,060			178,183		127,392			(19,509)				D/D
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/06/2024	09/03/2027	57,240		111.664	215,680			175,277		169,453			(17,825)				D/D
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/17/2024	10/15/2027	62,200		112.43745	226,800			192,531		163,935			(18,692)				D/D
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/13/2024	06/11/2027	68,021		113.50637999999999	244,860			179,609		155,571			(20,181)				D/D
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/05/2024	12/03/2027	35,305		113.53662	124,000			110,828		81,380			(10,220)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/21/2024	11/21/2028	68,475		112.50239000000001	265,650			241,996		194,749			(16,376)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2024	05/31/2028	104,056		113.25	404,740			320,905		262,451			(24,984)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/15/2024	08/15/2028	82,106		111.68819999999999	330,280			278,702		251,212			(20,360)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2024	05/23/2028	55,605		113.1233	221,130			174,353		145,817			(13,669)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2024	05/16/2028	96,933		113.15555999999999	397,100			310,975		255,264			(24,529)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2025	03/06/2029	98,635		113.34286		403,200		396,296		261,728			(6,904)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/06/2024	09/06/2028	67,078		112	270,000			232,222		209,029			(16,667)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2024	05/02/2028	73,850		111.5765	302,950			234,334		227,768			(18,713)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/06/2025	02/06/2029	72,075		113.40648		288,640		278,162		183,179			(10,478)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/05/2024	12/05/2028	41,483		113.64993	159,330			146,671		104,329			(9,822)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/05/2024	07/05/2028	79,643		113.86181999999999	323,050			263,891		187,264			(19,941)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2024	07/11/2028	80,028		113.96210000000001	343,160			281,344		182,872			(21,154)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/31/2024	10/31/2028	63,421		112.37	249,210			223,436		192,807			(15,362)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2024	08/01/2028	82,011		114.92374	317,130			264,565		201,443			(19,549)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/27/2024	12/27/2028	105,721		112.96548	403,410			377,955		294,846			(24,902)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/18/2024	07/18/2028	65,462		114.53861999999999	280,500			231,316		157,391			(17,291)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/14/2024	11/14/2028	66,631		111.91446000000001	279,750			253,499		204,504			(17,245)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2025	03/13/2029	72,831		112.66722		291,100		287,511		212,651			(3,589)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/07/2024	11/07/2028	69,082		112.72261	269,880			243,262		185,795			(16,636)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2025	01/24/2029	38,790		112.9325		161,040		153,971		107,717			(7,069)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/21/2025	02/21/2029	82,725		113.03767999999999		348,740		340,129		228,494			(8,611)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	06/06/2028	86,359		113.3865	343,000			272,990		219,075			(21,144)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/27/2025	02/27/2029	69,548		114.29536		264,650		258,849		169,677			(5,801)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/09/2028	60,028		112.98690000000001	235,960			183,650		155,035			(14,575)				D/D

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/13/2025	02/13/2029	76,276		113.54634		304,500		294,906		187,714			(9,594)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/26/2024	04/26/2028	57,716		112.00788	223,600			172,035		161,375			(13,812)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2025	01/10/2029	17,005		111.12403999999999		74,100		70,136		61,102			(3,964)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/03/2024	10/03/2028	72,038		111.3156	324,000			284,277		238,375			(19,973)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/27/2024	06/27/2028	34,468		113.29318000000001	133,380			108,074		89,040			(8,222)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/12/2024	12/12/2028	51,173		113.52341	201,260			186,234		131,741			(12,406)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/10/2024	10/10/2028	81,800		112.5	325,680			287,312		233,489			(20,076)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/21/2024	06/21/2028	76,167		112.89699	301,860			243,683		208,095			(18,633)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/16/2025	01/16/2029	65,871		112.44233		252,340		239,550		191,363			(12,790)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2024	09/26/2028	89,690		112.9821	343,400			299,652		239,096			(21,168)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2025	03/27/2029	84,918		112.90028		349,440		348,483		242,093			(957)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2025	01/05/2029	45,241		112.97205		167,280		157,649		119,169			(9,631)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/19/2024	12/19/2028	63,286		111.98027999999999	257,730			239,724		198,273			(15,887)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2024	08/22/2028	73,058		111.1671	326,360			276,959		245,883			(20,118)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2025	03/21/2029	78,559		113.62987		303,490		301,825		203,681			(1,665)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/24/2024	10/24/2028	95,272		112.09779	381,990			340,651		281,291			(23,547)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/12/2024	09/12/2028	89,246		111.77811	365,000			315,000		274,297			(22,500)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/30/2025	01/30/2029	26,395		113.11962		108,000		103,562		69,650			(4,438)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/08/2024	08/08/2028	89,750		111.86763000000001	327,000			274,366		265,976			(20,158)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/19/2024	09/19/2028	89,898		111.85584	371,680			322,547		270,682			(22,912)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/13/2024	06/13/2028	75,088		113.62	294,950			236,162		194,832			(18,182)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/27/2024	11/27/2028	73,719		112.36190000000001	300,460			275,130		217,441			(18,534)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/17/2024	10/17/2028	67,532		112.43745	272,080			241,331		193,951			(16,772)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2024	07/25/2028	65,187		113.96	259,000			214,828		164,251			(15,966)				D/D
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/29/2024	08/29/2028	59,683		111.81095999999999	249,910			213,279		185,733			(15,405)				D/D
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/12/2024	12/12/2029	178,225		113.29658999999999	765,580			719,855		496,089			(37,755)				D/D
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2025	03/21/2030	173,890		113.29		742,690		739,431		489,431			(3,259)				D/D
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2024	08/22/2029	143,443		112.17771	621,460			546,204		450,453			(30,647)				D/D
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/17/2024	10/17/2029	166,163		111.8747	751,740			683,774		529,313			(37,072)				D/D
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2025	03/06/2030	199,912		113.45643		860,330		848,545		549,158			(11,785)				D/D
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/21/2024	11/21/2029	199,200		112.61478	819,840			761,440		585,727			(40,430)				D/D
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/27/2025	02/27/2030	183,115		113.72615999999999		786,240		772,454		500,636			(13,786)				D/D
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/24/2024	10/24/2029	190,544		111.87336999999999	830,320			758,435		600,633			(40,947)				D/D
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2024	09/26/2029	206,909		113.09452	845,790			759,589		577,648			(41,710)				D/D

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/08/2024	08/08/2029	206,426		111.64545	830,300			723,385		657,612			(40,946)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/21/2025	02/21/2030	213,852		113.1514		945,270		926,603		609,328			(18,667)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2025	01/04/2030	217,333		112.63482		886,900		846,034		623,356			(40,866)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2024	05/31/2029	164,903		113.25	682,550			569,478		447,547			(33,697)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2024	05/23/2029	143,866		113.1233	609,620			506,510		404,234			(30,129)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/06/2025	02/06/2030	195,131		113.40648		832,500		808,323		522,618			(24,177)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2025	01/10/2030	103,822		111.12403999999999		474,440		454,140		379,987			(20,300)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/15/2024	08/15/2029	155,288		111.8	661,200			578,595		491,284			(32,607)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/07/2024	11/07/2029	154,991		113.51088	602,000			554,500		404,030			(29,688)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/19/2024	09/19/2029	219,849		111.85584	973,180			870,263		692,304			(47,992)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/29/2024	08/29/2029	139,854		111.02513999999999	670,390			591,780		491,810			(33,060)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2025	03/27/2030	296,329		113.12676		1,269,650		1,266,867		857,695			(2,783)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/21/2024	06/21/2029	185,989		113.01	779,100			659,008		534,011			(38,464)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2024	07/11/2029	160,926		114.07675	727,050			622,275		394,219			(35,855)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2025	01/24/2030	113,727		113.6135		469,560		453,075		307,733			(16,485)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2024	05/16/2029	242,333		113.38278	1,034,000			854,667		666,950			(51,076)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/12/2024	09/12/2029	188,309		112.00189	810,240			721,447		590,386			(39,957)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2024	07/25/2029	165,610		114.18792000000001	689,960			595,823		436,265			(34,025)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/31/2024	10/31/2029	143,814		112.25763000000001	610,190			559,703		459,774			(30,092)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/06/2024	09/06/2029	178,875		111.664	798,000			708,701		601,413			(39,397)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	06/06/2029	148,044		113.273	633,360			529,940		408,689			(31,234)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/03/2024	10/03/2029	226,788		112.21512	1,002,150			903,857		708,462			(49,421)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/27/2024	06/27/2029	115,776		112.95363999999999	495,180			420,021		332,183			(24,420)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/18/2024	07/18/2029	183,294		114.76908	819,000			704,116		463,404			(40,389)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/16/2025	01/16/2030	154,887		112.33		640,320		614,356		473,427			(25,964)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/13/2024	06/13/2029	206,714		113.73362	858,780			721,846		567,471			(42,351)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/10/2024	10/10/2029	182,271		112.3875	785,150			711,152		551,734			(38,720)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/26/2024	04/26/2029	151,838		112.79272	583,110			475,577		414,670			(28,803)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/27/2024	11/27/2029	145,661		112.7	613,360			571,999		432,337			(30,264)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/19/2024	12/19/2029	221,945		112.31757	931,260			879,212		695,021			(45,925)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2024	08/01/2029	205,467		114.92374	855,110			741,720		542,228			(42,170)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/30/2025	01/30/2030	145,170		113.34654		618,750		598,408		392,946			(20,342)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/14/2024	11/14/2029	163,468		111.91446000000001	726,800			672,240		520,728			(35,842)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/27/2024	12/27/2029	219,439		113.07822	884,260			839,635		632,795			(43,655)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2025	03/13/2030	250,466		112.89278		1,046,220		1,035,901		741,330			(10,319)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/05/2024	12/05/2029	128,861		113.53662	537,280			503,130		347,398			(26,496)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/05/2024	07/05/2029	182,041		113.97591	780,000			665,760		457,524			(38,508)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/09/2029	144,774		113.2131	593,680			488,434		391,903			(29,326)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2024	05/02/2029	207,314		111.5765	899,380			736,485		672,588			(44,426)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/13/2025	02/13/2030	220,936		113.31901999999999		955,080		931,007		588,420			(24,073)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	10/03/2024	10/03/2025	121		19892	50,640			25,737		42,203			(12,521)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	10/17/2024	10/17/2025	813		3192	57,200			31,271		23,484			(14,143)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	10/24/2024	10/24/2025	607		3165	30,020			16,989		15,781			(7,423)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2024	07/11/2025	902		2961	59,130			16,407		46,368			(14,620)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	03/12/2025	03/12/2026	15,120		387.4461		101,500		96,202		143,130			(5,298)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2025	03/06/2026	4,934		390.51168000000001		30,400		28,312		38,953			(2,088)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2025	4,099		391.88128	32,640			15,872		20,559			(8,070)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	03/12/2025	03/12/2026	9,124		392.04942		45,850		43,457		66,361			(2,393)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2025	20,752		390.32	179,820			87,440		118,626			(44,461)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2025	12,810		398.51672000000002	68,000			33,066		34,565			(16,813)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2025	03/06/2026	13,762		393.59264000000002		69,430		64,661		90,212			(4,769)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	02/27/2025	02/27/2026	19,962		386.89722		157,850		143,973		191,710			(13,877)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	02/27/2025	02/27/2026	10,629		393.84053999999998		54,940		50,110		67,706			(4,830)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	03/12/2025	03/12/2026	17,205		383.22638999999998		147,840		140,123		203,232			(7,717)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2025	03/06/2026	25,706		383.19439999999997		241,560		224,969		302,540			(16,591)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	02/27/2025	02/27/2026	5,444		388.05444		40,320		36,775		49,015			(3,545)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	03/12/2025	03/12/2027	6,778		383.61		78,780		76,727		100,174			(2,053)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2025	03/05/2027	3,895		384.73487999999998		46,050		44,469		55,055			(1,581)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2026	6,661		390.71032000000002	78,780			58,572		65,871			(9,726)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	02/27/2025	02/26/2027	3,111		385.35426000000001		36,720		35,106		42,813			(1,614)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2024	11/26/2025	2,298		267.279	8,880			5,831		5,677			(2,196)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/05/2025	03/05/2026	1,934		257.81423000000001		13,550		12,582		14,749			(968)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2024	09/18/2025	768		266.93049999999999	2,860			1,336		1,576			(707)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/02/2025	01/02/2026	1,981		258.70999999999998		7,600		5,763		12,993			(1,837)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/02/2024	10/02/2025	2,285		262.88317999999998	15,420			7,795		8,889			(3,813)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/06/2024	11/06/2025	5,020		264.92631	19,630			11,810		15,754			(4,854)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2024	08/07/2025	385		260.51922000000002	2,470			869		1,629			(611)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/02/2024	10/02/2025	2,666		269.73183999999998	10,290			5,202		4,283			(2,544)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/17/2024	07/17/2025	1,526		269.02746000000002	5,440			1,599		1,206			(1,345)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/23/2024	10/23/2025	4,237		258.93087000000003	28,930			16,293		24,360			(7,153)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/05/2025	02/05/2026	2,333		259.96854000000002		12,300		10,475		14,522			(1,825)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2024	09/18/2025	1,920		261.46168	11,350			5,301		7,619			(2,806)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/09/2024	10/09/2025	2,697		266.31882000000002	9,730			5,106		6,374			(2,406)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/30/2024	10/30/2025	1,158		268.04430000000002	3,390			1,974		2,419			(838)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/11/2024	12/11/2025	2,306		266.41408000000001	9,180			6,406		6,887			(2,270)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/23/2024	10/23/2025	5,393		265.68333000000001	21,140			11,906		14,884			(5,227)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2024	07/24/2025	1,158		264.26159999999999	4,770			1,494		2,389			(1,179)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/11/2024	12/11/2025	4,612		259.90983	30,840			21,520		26,326			(7,625)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2024	08/28/2025	2,715		263.52269999999999	10,710			4,384		7,662			(2,648)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/12/2025	03/12/2026	2,326		262.85455000000002		11,280		10,691		13,166			(589)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/20/2025	02/20/2026	1,163		264.02816000000001		4,650		4,152		5,149			(498)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/19/2025	03/19/2026	771		259.02071999999998		5,200		5,029		5,423			(171)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/05/2025	02/05/2026	389		263.31135999999998		1,560		1,329		1,819			(231)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/06/2024	11/06/2025	772		256.63927000000001	5,880			3,538		5,550			(1,454)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/30/2024	10/30/2025	3,861		258.98	24,700			14,386		22,175			(6,107)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/09/2024	10/09/2025	1,926		258.79129	13,000			6,821		10,785			(3,214)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/19/2025	03/19/2026	1,928		262.13207999999997		10,300		9,960		10,638			(340)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2024	08/28/2025	3,103		257.33429999999998	20,320			8,318		18,424			(5,024)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2024	06/26/2025	390		262.73824999999999	1,390			328		849			(344)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2024	11/26/2025	3,830		260.23847999999998	26,100			17,137		19,984			(6,453)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2024	06/26/2025	1,170		259.66228999999998	5,490			1,297		4,235			(1,357)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/23/2025	01/23/2026	2,357		260.95474999999999		9,000		7,343		13,224			(1,657)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2024	05/15/2025	781		254.05569	4,940			599		4,315			(1,225)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2025	1,147		268.02724999999998	4,290			2,086		1,990			(1,061)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2024	07/24/2025	2,702		259.08	17,010			5,327		11,892			(4,206)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2025	1,912		261.49	12,300			5,981		7,734			(3,041)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/02/2025	01/02/2026	1,981		251.64279999999999		13,500		10,236		21,964			(3,264)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2024	09/18/2026	768		262.76378	6,100			4,477		5,162			(753)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/23/2024	10/23/2026	770		258.15174000000002	7,580			5,927		7,126			(936)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/02/2024	10/02/2026	1,524		263.67340999999999	13,720			10,332		10,356			(1,694)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/06/2024	11/06/2026	1,158		256.89823999999999	11,610			9,301		11,536			(1,433)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2024	11/25/2026	4,213		261.02076	38,170			31,616		32,961			(4,719)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/30/2024	10/30/2026	1,545		258.72102000000001	14,120			11,176		13,810			(1,743)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/20/2025	02/19/2027	388		257.58215999999999		3,600		3,407		3,920			(193)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2024	05/15/2026	7,423		254.05569	64,980			36,507		69,995			(8,033)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/05/2025	03/05/2026	2,414		947.95295999999996		52,900		49,121		42,599			(3,779)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/26/2025	02/26/2026	1,354		958.02102000000002		28,210		25,653		18,132			(2,558)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/26/2025	02/26/2027	729		952.26714000000004		22,330		21,319		16,814			(1,011)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/05/2025	03/05/2027	1,784		947.95295999999996		51,510		49,673		44,580			(1,837)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/26/2025	02/26/2030	2,500		958.02102000000002		99,600		97,799		82,457			(1,801)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/05/2025	03/05/2030	4,933		947.95295999999996		197,870		195,051		181,380			(2,819)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2025	01/09/2026	14		42232		8,040		6,303		8,114			(1,737)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/19/2025	03/19/2026	19		41839		36,640		35,432		34,975			(1,208)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/23/2025	01/23/2026	11		44164		22,042		17,985		4,409			(4,057)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/19/2025	03/19/2026	38		41587		29,792		28,810		28,539			(982)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/02/2025	01/02/2026	17		42477		12,460		9,448		10,651			(3,012)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/12/2025	03/12/2026	24		40855		15,210		14,416		15,926			(794)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2025	01/09/2026	14		42232		22,500		17,639		18,266			(4,862)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/23/2025	01/23/2026	18		44342		10,782		8,798		3,418			(1,985)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/02/2025	01/02/2026	12		42435		21,050		15,961		13,057			(5,089)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/12/2025	03/12/2026	22		41186		43,686		41,406		48,309			(2,280)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	01/03/2025	01/02/2026	73		42689		63,240		48,350		54,701			(14,890)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	02/13/2025	02/13/2026	136		21810		78,900		68,929		39,418			(9,971)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	01/24/2025	01/23/2026	152		21687		67,980		55,928		35,673			(12,052)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	02/06/2025	02/06/2026	188		21687		79,335		67,783		42,078			(11,552)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/29/2025	01/29/2026	219		2292		5,955		4,957		923			(998)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2025	01/09/2026	868		2207		49,856		39,084		29,338			(10,772)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	02/21/2025	02/20/2026	1,048		2213		55,039		49,550		33,996			(5,489)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	03/20/2025	03/20/2026	918		2033		31,958		30,992		28,762			(966)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/19/2025	03/19/2026	168		2938		30,440		29,436		21,904			(1,004)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/12/2025	03/12/2026	172		2905		7,410		7,023		6,688			(387)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/19/2025	03/19/2026	235		2947		108		105		8,058			(4)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/26/2024	09/26/2025	20,736		390.62	178,200			87,142		115,352			(44,060)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/12/2024	12/12/2025	23,533		386.69	203,840			142,800		207,051			(50,400)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/12/2024	12/12/2025	10,086		395.97055999999998	49,140			34,425		46,061			(12,150)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/31/2024	10/31/2025	7,022		388.35509999999999	47,790			27,965		51,205			(11,816)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/12/2024	12/12/2025	6,207		389.39683000000002	45,840			32,113		45,789			(11,334)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/06/2024	11/06/2025	15,627		392.38668000000001	78,600			47,290		85,268			(19,434)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	05/02/2024	05/02/2025	13,016		370.61385000000001	93,120			7,996		248,058			(23,216)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	04/25/2024	04/25/2025	22,532		367.99164000000002	185,090			12,305		488,302			(46,144)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	04/25/2024	04/25/2025	10,045		371.67523999999997	65,860			4,379		180,813			(16,419)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/05/2024	12/05/2025	14,717		395.44351	77,520			52,816		68,504			(19,167)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/31/2024	10/31/2025	17,685		384.12549000000001	154,360			90,326		171,743			(38,166)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/26/2024	09/26/2025	12,544		398.82301999999999	64,680			31,629		32,107			(15,992)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/26/2024	09/26/2025	4,352		392.57310000000001	33,490			16,377		20,436			(8,280)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	03/27/2025	03/27/2026	17,557		386.93268		151,640		149,974		174,398			(1,666)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	03/27/2025	03/27/2026	7,487		390.80588		51,330		50,766		59,818			(564)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	03/27/2025	03/27/2026	9,036		396.22836000000001		43,400		42,923		51,678			(477)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	04/25/2024	04/25/2025	6,787		376.83228000000003	31,250			2,078		87,443			(7,791)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/05/2024	12/05/2025	4,131		388.85924	32,960			22,456		31,138			(8,149)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/06/2024	11/06/2025	19,013		383.55606	166,440			100,138		193,026			(41,153)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/31/2024	10/31/2025	14,044		394.50725999999997	63,720			37,287		63,364			(15,755)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/05/2024	12/05/2025	13,942		386.14807000000002	129,600			88,299		125,439			(32,044)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/06/2024	11/06/2025	4,688		386.24364000000003	35,100			21,118		40,003			(8,679)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	05/02/2024	05/02/2025	16,541		369.50754000000001	126,880			10,896		333,448			(31,632)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	05/02/2024	05/02/2025	5,695		377.25171	26,250			2,254		71,228			(6,544)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	12/05/2024	12/04/2026	2,840		387.69731000000002	34,650			29,129		34,766			(4,284)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	09/26/2024	09/25/2026	6,656		391.01062000000002	79,820			59,426		66,343			(9,868)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/31/2024	10/30/2026	5,982		384.51	72,450			57,423		81,234			(8,957)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	12/12/2024	12/11/2026	1,810		389.39683000000002	19,950			16,963		20,782			(2,466)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	04/25/2024	04/24/2026	7,330		368.36	81,270			43,493		168,199			(10,089)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/06/2024	11/06/2026	4,167		381.63636000000002	55,040			44,092		63,713			(6,795)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	03/27/2025	03/25/2027	3,615		386.93268		43,400		43,161		48,841			(239)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/20/2025	03/20/2026	1,224		404.27640000000002		10,500		10,183		11,317			(317)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/24/2024	10/24/2025	4,971		401.91768000000002	28,600			16,186		22,529			(7,071)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/16/2024	05/16/2025	2,112		376.05903000000001	10,800			1,346		14,284			(2,693)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/02/2024	05/02/2025	2,426		370.23804000000001	12,240			1,051		27,692			(3,052)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/27/2024	11/26/2025	5,590		410.24556000000001	34,730			22,929		17,974			(8,635)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/05/2024	07/03/2025	1,592		376.18612000000002	10,560			2,728		21,366			(2,640)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/15/2024	08/15/2025	2,055		388.57130000000001	11,280			4,215		13,982			(2,789)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/24/2024	10/24/2025	12,676		420.42439999999999	120,360			68,116		94,824			(29,759)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/31/2024	07/31/2025	4,135		397.77431999999999	57,600			19,147		84,902			(14,242)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/27/2024	12/26/2025	24,815		429.67991999999998	103,950			77,459		132,745			(25,916)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/20/2025	03/20/2026	19,835		439.39535999999998		77,760		75,410		84,693			(2,350)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/27/2024	11/26/2025	11,179		429.9966	113,160			74,711		47,685			(28,134)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/19/2025	03/19/2026	6,853		427.78325999998		57,680		55,778		61,827			(1,902)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/05/2024	07/03/2025	6,632		394.27924000002	67,500			17,438		149,005			(16,875)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/26/2024	06/26/2025	7,418		395.58855999997	72,240			17,068		154,464			(17,862)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/02/2024	07/02/2025	6,645		393.90233999998	66,000			16,681		151,046			(16,319)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/26/2024	06/26/2025	34,970		407.29012999998	162,360			38,360		365,762			(40,144)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/27/2024	12/26/2025	6,266		413.72152	69,750			51,974		90,320			(17,389)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/02/2024	05/02/2025	21,295		401.77134000001	91,640			7,869		256,491			(22,847)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/05/2024	07/03/2025	21,754		407.09519999998	99,220			25,632		240,046			(24,805)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/16/2024	05/16/2025	18,748		409.38551000001	85,200			10,621		122,185			(21,241)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/11/2024	07/11/2025	6,841		394.89272999997	78,520			21,787		152,294			(19,414)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/02/2024	05/02/2025	8,895		389.529	84,810			7,283		212,933			(21,144)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/20/2024	06/20/2025	5,811		395.23752000002	62,260			13,684		121,341			(15,394)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/13/2024	06/13/2025	26,594		405.34956	125,000			25,069		302,088			(30,907)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/19/2025	03/19/2026	20,070		439.63207999997		77,080		74,539		83,403			(2,541)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/02/2024	07/02/2025	21,796		406.69382000002	95,940			24,249		245,309			(23,721)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/13/2024	06/13/2025	9,308		393.69294000002	91,700			18,390		204,822			(22,673)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/31/2024	07/31/2025	26,878		419.44296000003	100,880			33,534		117,831			(24,943)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/16/2024	05/16/2025	15,579		396.88808	155,170			19,343		272,236			(38,685)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/15/2024	08/15/2025	18,236		425.17020000002	49,700			18,569		48,508			(12,288)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/20/2025	03/20/2026	7,102		427.14456000001		61,770		59,903		66,846			(1,867)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/20/2024	06/20/2025	30,641		409.24498	138,040			30,338		264,856			(34,131)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/11/2024	07/11/2025	28,153		410.47559999999	126,260			35,034		249,563			(31,218)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/24/2024	10/24/2025	28,584		435.31024000002	104,650			59,225		52,686			(25,875)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/25/2024	07/25/2025	30,035		414.28698000003	121,900			38,512		210,336			(30,140)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/27/2024	11/26/2025	19,685		446.04432000003	73,710			48,665		15,161			(18,326)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/16/2024	05/15/2026	3,040		657.60744	41,990			23,688		59,691			(5,213)				D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/26/2025	03/26/2026	139		688.8		8,420		8,304		7,359			(116)				D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/26/2025	02/26/2026	134		758.03333999999995		5,780		5,256		2,868			(524)				D/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/05/2025	03/05/2026	2,337		5923		357,230		331,714		315,272			(25,516)				D/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/26/2025	03/26/2026	424		5904		60,250		59,422		65,784			(828)				D/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2024	05/08/2025	796		5663	103,950			10,595		206,592			(25,773)				D/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/26/2025	02/26/2026	1,716		5903		264,180		240,230		231,181			(23,950)				D/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/12/2025	03/12/2026	1,188		5877		179,200		169,846		194,984			(9,354)				D/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/12/2025	03/12/2026	407		5906		55,440		52,546		60,437			(2,894)				D/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2024	05/08/2025	283		5686	33,920			3,457		67,170			(8,410)				D/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/26/2025	03/26/2026	1,696		5904		241,000		237,690		263,134			(3,310)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/05/2025	03/05/2026	370		5905		60,060		55,770		53,199			(4,290)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/26/2025	02/26/2026	252		5897		39,750		36,146		34,743			(3,604)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2024	05/08/2026	460		5652	87,880			48,527		145,534			(10,864)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/26/2025	03/25/2027	153		5880		32,130		31,909		34,180			(221)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/26/2025	02/26/2027	505		5915		103,500		98,815		94,950			(4,685)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/26/2025	02/26/2027	168		5915		34,500		32,938		31,649			(1,562)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/26/2025	03/25/2027	628		5910		122,840		121,996		131,096			(844)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/12/2025	03/12/2027	526		5889		106,640		103,861		113,010			(2,779)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/05/2025	03/05/2027	572		5935		116,960		112,789		107,334			(4,171)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/12/2025	03/12/2027	441		5912		84,500		82,298		89,576			(2,202)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/05/2025	03/05/2027	471		5935		96,320		92,885		88,394			(3,435)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2024	05/08/2026	372		5663	69,090			38,151		114,408			(8,541)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/26/2025	02/25/2028	421		5921		102,750		99,648		96,297			(3,102)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2024	05/07/2027	495		5674	109,480			76,796		169,602			(9,023)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/05/2025	03/03/2028	555		5971		127,710		124,672		119,449			(3,038)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/26/2025	03/24/2028	865		5898		209,610		208,651		222,857			(959)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/12/2025	03/10/2028	730		5889		178,880		175,770		187,957			(3,110)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/26/2025	03/26/2029	848		5904		231,500		230,707		244,632			(793)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2024	05/08/2028	531		5680	133,500			103,671		198,363			(8,235)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/26/2025	02/26/2029	387		5974		99,130		96,889		93,358			(2,241)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/12/2025	03/12/2029	865		5895		239,190		236,077		249,952			(3,113)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/05/2025	03/05/2029	622		5941		172,050		168,986		164,032			(3,064)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/26/2025	02/26/2030	925		5956		270,600		265,707		257,408			(4,893)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/05/2025	03/05/2030	1,278		5923		397,480		391,817		384,101			(5,663)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/12/2025	03/12/2030	1,392		5900		423,940		419,526		437,593			(4,414)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2024	05/08/2029	637		5669	180,360			148,125		259,398			(8,899)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/26/2025	03/26/2030	1,730		5910		517,140		515,723		543,037			(1,417)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/06/2024	11/06/2025	4,236		962.136899999999997	89,380			53,775		22,620			(22,099)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2024	09/25/2025	2,555		979.449569999999999	55,500			26,988		4,971			(13,723)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/20/2024	11/20/2025	930		967.95	19,440			12,444		5,268			(4,807)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/05/2025	02/05/2026	1,656		973.673880000000005		26,080		22,211		9,251			(3,869)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/09/2024	10/09/2025	3,812		968.329460000000004	81,030			42,518		15,126			(20,035)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/02/2025	01/02/2026	4,806		959.595360000000003		93,380		70,805		45,953			(22,575)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/05/2025	1,650		967.58096	35,440			15,286		4,983			(8,763)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/15/2025	01/15/2026	2,816		950.11595999999997		59,130		46,947		30,126			(12,183)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/16/2024	10/16/2025	1,334		971.86716000000001	28,340			15,416		4,146			(7,007)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/12/2025	03/12/2026	3,394		941.11400000000003		67,200		63,692		66,160			(3,508)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/04/2024	12/04/2025	3,144		980.28872999999999	68,820			46,699		7,864			(17,016)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/29/2025	01/29/2026	1,246		958.17548999999997		29,280		24,373		14,260			(4,907)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/26/2025	03/26/2026	1,587		946.31358		31,950		31,511		29,837			(439)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/09/2026	1,892		949.83007999999995		48,240		37,817		30,862			(10,423)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2024	06/05/2025	7,098		951.26778000000002	148,920			26,593		12,746			(36,821)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/13/2025	2,059		980.17920000000004	36,200			22,476		6,043			(8,951)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/30/2024	10/30/2025	1,557		961.19975999999997	35,700			20,792		11,400			(8,827)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2024	11/26/2025	2,761		973.94935999999996	62,100			40,774		11,237			(15,354)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/02/2024	10/02/2025	1,946		977.78	39,710			20,073		4,348			(9,818)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/23/2024	10/23/2025	1,452		969.95604000000003	28,980			16,321		7,380			(7,165)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/20/2025	02/20/2026	1,243		965.75328000000002		26,280		23,464		11,531			(2,816)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2024	09/11/2025	1,437		973.31233999999995	28,742			12,871		2,714			(7,107)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/26/2024	12/26/2025	1,867		963.37566000000004	38,700			28,600		14,864			(9,569)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/19/2026	2,747		940.39034000000004		56,680		54,811		50,848			(1,869)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2024	05/01/2025	1,923		931.09114999999997	43,110			3,563		28,159			(10,688)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2025	01/23/2026	2,171		965.91		44,940		36,668		16,395			(8,272)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/26/2024	12/24/2026	1,141		964.34	32,450			28,210		19,064			(4,017)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/23/2024	10/23/2026	726		967.05197999999996	21,280			16,639		11,481			(2,627)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/09/2024	10/09/2026	721		957.65648999999996	24,850			18,953		12,562			(3,068)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/04/2024	12/04/2026	507		981.27	14,950			12,551		5,051			(1,846)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2024	09/11/2026	616		974.28467999999998	17,334			12,555		6,712			(2,140)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/08/2027	631		958.44749000000002		18,120		16,171		13,486			(1,949)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2024	09/25/2026	2,147		980.43	62,160			46,215		22,772			(7,674)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/06/2024	11/06/2026	723		947.69039999999995	25,970			20,805		14,579			(3,206)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/20/2025	02/19/2027	932		978.32064000000003		22,410		21,209		12,831			(1,201)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/26/2025	03/25/2027	1,058		947.26179000000002		29,600		29,397		27,748			(203)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/20/2024	11/20/2026	517		966.98204999999996	15,150			12,428		7,906			(1,870)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/05/2025	02/05/2027	2,381		964.04308000000003		66,930		61,972		39,585			(4,958)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2024	11/25/2026	511		981.76440000000002	13,850			11,472		5,439			(1,712)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/02/2024	10/02/2026	2,765		977.78	80,190			60,390		31,030			(9,900)				D/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/15/2025	01/15/2027	521		951.06798000000003		14,950		13,412		10,100			(1,538)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/12/2025	03/12/2027	530		906.22299999999996		24,400		23,764		24,491			(636)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/30/2024	10/30/2026	1,038		965.06	30,200			23,903		16,510			(3,728)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/13/2026	1,235		970.45519999999999	36,840			29,866		17,492			(4,548)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/29/2025	01/29/2027	1,558		964.93		44,250		40,547		27,731			(3,703)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/02/2025	12/31/2026	1,254		958.63768000000005		35,160		30,904		23,849			(4,256)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/16/2024	10/16/2026	205		978.67704000000003	5,480			4,232		2,142			(677)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/19/2027	2,853		942.27678000000003		79,650		78,339		73,043			(1,311)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/26/2025	03/26/2030	4,126		947.26179000000002		159,900		159,462		159,931			(438)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/10/2030	5,151		954.61752999999999		206,780		197,933		188,604			(8,847)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	11/06/2024	11/06/2029	2,583		951.54280000000006	113,750			104,712		86,200			(5,610)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/12/2025	03/12/2030	2,969		938.28499999999997		117,600		116,376		121,385			(1,224)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2024	06/05/2029	2,923		951.26778000000002	120,848			101,049		92,421			(5,960)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/26/2024	12/26/2029	4,460		964.34	174,150			165,085		138,928			(8,588)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/13/2029	5,765		971.42759999999998	231,840			214,309		166,099			(11,433)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/05/2025	02/05/2030	3,520		962.11692000000005		139,740		135,605		109,954			(4,135)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/19/2030	2,430		934.73101999999994		100,970		100,306		99,893			(664)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2024	09/11/2029	3,285		970.39531999999997	137,568			122,417		90,779			(6,784)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	10/30/2024	10/30/2029	3,322		968.92024000000004	128,960			118,219		98,667			(6,360)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	10/09/2024	10/09/2029	4,946		966.38891999999998	205,920			186,400		146,681			(10,155)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	10/16/2024	10/16/2029	4,206		972.84	171,380			155,791		114,550			(8,452)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2024	11/26/2029	1,841		986.64880000000005	67,680			63,044		44,168			(3,338)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/15/2025	01/15/2030	2,711		957.73212000000001		99,320		95,238		84,501			(4,082)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/02/2025	01/02/2030	5,642		958.63768000000005		218,160		207,641		187,376			(10,520)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2025	01/23/2030	2,894		971.70546000000002		108,080		104,112		82,730			(3,968)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/05/2029	4,950		969.52	214,392			190,075		140,396			(10,573)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2024	05/01/2029	6,731		933.89846	241,101			197,084		269,654			(11,896)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	10/23/2024	10/23/2029	4,356		964.14792	180,600			164,866		138,839			(8,906)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/04/2024	12/04/2029	4,462		979.30745999999999	184,800			172,953		111,538			(9,113)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	11/20/2024	11/20/2029	3,825		966.01409999999998	154,660			143,558		116,482			(7,627)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	10/02/2024	10/02/2029	4,198		977.78	172,610			155,585		111,509			(8,512)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/20/2025	02/20/2030	3,729		969.62016000000006		142,920		139,866		112,915			(3,054)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2024	09/25/2029	4,395		982.39085999999998	176,730			158,621		111,727			(8,715)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/29/2025	01/29/2030	3,427		963.00013999999999		135,960		131,416		111,157			(4,544)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2025	93		40665	90,288			26,789		103,907			(22,324)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2025	114		41179	102,037			45,973		107,025			(25,229)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2025	89		40630	69,732			23,372		80,791			(17,241)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/26/2025	74		43121	70,240			52,340		57,013			(17,511)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/03/2025	81		39455	59,168			15,285		73,715			(14,792)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	91		39955	81,104			30,303		90,653			(20,053)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	95		39670	82,992			10,345		104,060			(20,691)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/05/2025	74		40709	64,380			27,999		73,904			(16,050)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2025	126		38111	111,840			9,604		165,263			(27,883)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2025	96		40509	92,274			36,251		100,785			(22,815)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/26/2025	15,461		257.71773999999999	69,732			46,039		48,325			(17,337)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2025	11,605		268.08524	39,000			18,321		5,509			(9,643)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	14,888		260.62963000000002	71,060			8,858		4,009			(17,716)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/20/2025	18,581		259.16897999999998	82,720			18,331		17,563			(20,623)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/31/2025	15,881		257.41113999999999	72,400			42,366		47,012			(17,901)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2025	02/06/2026	13,967		255.30026000000001		66,500		56,817		66,931			(9,683)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/26/2025	2,820		258.61398000000003	8,141			6,066		8,942			(2,030)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2025	8,518		266.03870000000001	33,726			15,195		5,346			(8,339)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/06/2025	8,254		258.95760000000001	38,430			6,968		4,814			(9,502)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/30/2025	20,589		258.20069000000001	93,080			15,213		15,718			(23,206)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2025	15,099		256.65485999999999	66,880			5,743		6,478			(16,674)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/09/2026	13,414		253.73875000000001		54,780		42,944		79,631			(11,836)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/07/2025	13,851		259.76531999999997	55,650			33,635		32,115			(13,760)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2025	01/23/2026	16,399		253.51014000000001		85,690		70,498		89,281			(15,192)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/08/2025	13,918		256.76107999999999	63,350			22,451		29,391			(15,663)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/25/2025	10,328		257.78176000000002	44,200			13,964		16,699			(10,929)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/03/2025	9,377		259.99765000000002	42,960			11,098		5,939			(10,740)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2025	02/13/2026	14,322		255.38176000000001		72,720		63,530		69,464			(9,190)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/09/2025	20,497		258.23896000000002	91,520			9,634		5,501			(22,817)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/10/2025	10,330		259.47264000000001	40,560			21,394		22,960			(10,029)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2025	03/27/2026	14,319		256.74200000000002		60,840		60,171		62,303			(669)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/05/2025	19,770		260.51576	79,000			53,824		50,273			(19,533)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/03/2025	7,036		263.9375	30,060			15,278		9,719			(7,432)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	14,625		258.0498	68,450			25,575		26,632			(16,924)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2025	9,087		258.36887999999999	39,790			9,510		8,805			(9,838)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/29/2025	9,421		261.36324000000002	39,120			16,121		11,370			(9,673)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2025	13,434		260.32384000000002	59,840			8,644		7,168			(14,960)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2025	03/20/2026	13,889		257.53377999999998		62,650		60,757		60,355			(1,893)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2025	03/13/2026	19,204		254.01632000000001		91,680		87,146		103,816			(4,534)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/14/2025	13,605		254.14830000000001	67,660			42,195		59,649			(16,729)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2025	6,694		259.55734000000001	30,090			11,821		10,166			(7,440)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2025	20,526		260.9402	78,000			26,143		20,448			(19,286)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/12/2025	13,464		259.34831000000003	55,080			38,586		37,781			(13,619)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2025	12,670		257.8254	58,560			11,744		13,309			(14,479)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/17/2025	16,491		261.82132000000001	65,940			36,050		26,352			(16,304)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2025	06/20/2026	8,808		254.27603999999999		42,680		40,410		48,650			(2,270)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/19/2025	12,551		253.69981000000001	50,065			36,036		62,931			(12,379)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/26/2025	11,257		260.3664	68,150			33,326		21,173			(16,850)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2025	02/20/2026	13,173		255.27987999999999		62,700		56,447		65,243			(6,253)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/21/2025	11,126		257.19652000000002	50,484			32,454		36,467			(12,482)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2025	02/27/2026	13,279		254.94361000000001		62,700		57,188		78,688			(5,512)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/24/2025	11,792		260.05275	51,000			28,863		22,531			(12,610)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2025	01/02/2026	9,276		255.38849999999999		34,730		26,553		40,910			(8,177)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/05/2025	8,972		264.03019999999998	35,098			15,264		7,370			(8,750)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2025	01/30/2026	10,397		254.61698000000001		47,580		39,737		49,155			(7,843)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2025	01/16/2026	7,260		252.8784		33,480		26,674		41,188			(6,806)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/11/2025	13,245		262.97082	59,840			16,604		7,547			(14,796)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2025	10,576		262.43812000000003	42,120			12,497		6,602			(10,414)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2025	01/24/2028	2,000		252.51009999999999		23,600		22,217		24,027			(1,383)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/23/2027	5,959		256.77480000000003	64,050			49,445		51,914			(5,279)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2025	02/18/2028	5,988		253.02520000000001		70,950		68,605		71,698			(2,345)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/09/2027	5,064		257.56731000000002	66,040			50,135		43,155			(5,443)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2025	03/06/2028	14,813		252.77735999999999		173,530		169,568		180,629			(3,962)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/21/2027	3,163		253.59	40,960			30,420		32,086			(3,376)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2025	03/20/2028	13,096		255.76984999999999		150,480		148,968		143,202			(1,512)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/04/2027	1,179		252.86447999999999	15,870			11,539		11,560			(1,308)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/03/2027	791		255.95419999999999	9,500			8,491		8,144			(783)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/21/2027	5,927		254.97471999999999	75,600			54,199		57,690			(6,254)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/26/2027	1,982		253.43084999999999	25,110			22,282		22,032			(2,070)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/12/2027	4,002		251.89920000000001	49,000			42,853		47,102			(4,038)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/28/2027	3,959		256.43045999999998	44,500			32,159		33,927			(3,678)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2025	03/27/2028	8,751		255.4896		95,480		95,131		93,586			(349)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2025	01/14/2028	1,613		251.6388		18,000		16,780		19,959			(1,220)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	04/30/2027	8,742		252.88791000000001	104,280			72,680		83,250			(8,618)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/22/2027	393		255.23226	5,040			4,311		3,840			(415)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/14/2027	7,444		256.28154000000001	95,000			67,433		64,051			(7,851)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/17/2027	2,024		254.68792999999999	19,250			17,452		21,780			(1,587)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/20/2027	2,756		251.43029999999999	40,040			31,937		31,297			(3,300)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/10/2028	4,065		253.24365		41,200		38,257		50,051			(2,943)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	07/30/2027	6,316		256.38008000000002	74,080			57,663		56,424			(6,106)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2025	02/11/2028	7,559		254.62768		87,020		83,354		84,574			(3,666)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2025	02/04/2028	5,587		253.54648		65,100		61,940		64,829			(3,160)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2025	01/28/2028	3,199		252.37255999999999		37,120		35,080		37,710			(2,040)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2025	03/13/2028	10,402		252.76992000000001		119,340		117,378		124,087			(1,962)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/27/2027	4,318		255.24948000000001	56,430			45,371		41,613			(4,651)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/25/2027	4,741		253.06512000000001	60,240			44,959		46,845			(4,965)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/10/2027	5,807		259.32315999999997	78,030			63,739		46,844			(6,431)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/16/2027	4,309		256.31115999999997	54,670			41,854		38,140			(4,506)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/29/2027	2,779		253.63309000000001	34,790			29,979		30,139			(2,867)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/05/2027	2,770		254.20614	35,000			30,385		29,473			(2,885)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2025	01/03/2028	1,210		245.47049999999999		17,040		15,714		18,769			(1,326)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/10/2027	5,148		255.81289000000001	60,060			54,065		52,474			(4,950)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/07/2027	4,336		255.20679999999999	50,930			35,824		36,171			(4,209)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/11/2027	7,127		253.02277000000001	91,260			66,941		72,292			(7,521)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2025	02/25/2028	3,622		253.69265999999999		41,220		40,012		45,302			(1,208)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/06/2027	2,386		251.98295999999999	30,660			24,062		26,190			(2,527)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2025	4,037		272.19752999999997	27,500			3,972		27,327			(6,875)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2025	4,758		273.51324	31,460			10,544		32,547			(7,779)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/14/2025	5,106		272.79915	36,960			23,049		44,791			(9,138)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2025	3,685		270.40634	25,900			2,224		29,283			(6,457)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/26/2025	2,901		274.14519999999999	21,432			14,150		23,373			(5,328)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2025	4,425		271.46118999999999	28,920			6,912		34,693			(7,151)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/31/2025	718		277.33634999999998	5,280			3,090		4,303			(1,305)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2025	01/02/2026	1,466		276.61919999999998		7,280		5,566		10,314			(1,714)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/26/2025	2,933		272.45726999999999	19,544			14,563		27,504			(4,872)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/25/2025	2,947		271.14857999999998	20,080			6,344		24,814			(4,965)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/06/2025	6,586		272.35000000000002	44,100			7,996		40,372			(10,904)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2025	03/06/2026	3,600		277.79000000000002		24,100		22,445		25,328			(1,655)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/12/2025	3,958		277.64208000000002	26,950			18,880		24,965			(6,663)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/07/2025	2,159		276.28230000000002	16,140			9,755		14,327			(3,991)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2025	6,261		270.86885000000001	45,730			9,171		54,634			(11,307)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/11/2025	7,963		274.88864999999998	59,180			16,421		44,951			(14,632)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/29/2025	3,969		277.42714999999998	26,730			11,015		19,615			(6,609)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2025	01/23/2026	1,811		275.79392999999999		12,200		10,037		13,908			(2,163)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2025	02/27/2026	3,959		277.82		26,400		24,079		27,545			(2,321)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2025	02/20/2026	5,394		277.82190000000003		36,600		32,950		37,154			(3,650)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/17/2025	7,149		280.02974999999998	48,600			26,570		32,453			(12,016)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/09/2026	1,838		271.79793000000001		12,550		9,838		18,225			(2,712)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/05/2025	4,719		275.47000000000003	31,226			13,580		28,792			(7,785)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2025	4,650		278.74097999999998	32,890			15,451		20,110			(8,132)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/24/2025	7,503		279.33022	52,500			29,712		37,067			(12,981)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/20/2025	3,680		272.2734	23,600			5,230		26,225			(5,884)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/09/2025	1,098		270.59255000000002	8,670			913		8,667			(2,162)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	3,991		275.31441000000001	27,720			10,357		23,581			(6,854)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2025	03/20/2026	5,383		277.80408		38,250		37,094		38,515			(1,156)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/03/2025	6,407		280.83888000000002	45,540			23,145		25,143			(11,260)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2025	01/30/2026	1,802		277.99488000000002		11,550		9,646		11,925			(1,904)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2025	03/27/2026	3,244		277.09262999999999		22,050		21,808		24,381			(242)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2025	03/13/2026	5,425		276.68641000000002		35,400		33,649		41,284			(1,751)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/30/2025	3,328		270.88060999999999	21,600			3,530		27,062			(5,385)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2025	02/13/2026	3,932		279.21046000000001		27,390		23,929		24,292			(3,461)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2025	5,394		277.81191000000001	36,795			16,578		26,643			(9,098)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/05/2025	2,887		276.87285000000003	19,600			13,354		19,115			(4,846)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2025	3,990		275.41431	27,610			8,192		21,677			(6,827)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2025	01/16/2026	4,010		274.60433		25,960		20,682		33,224			(5,278)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2025	4,342		276.07364999999999	30,240			11,880		24,185			(7,477)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/19/2025	5,509		272.01771000000002	36,705			26,420		52,908			(9,075)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2025	02/06/2026	1,798		277.87184999999999		12,250		10,466		12,122			(1,784)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/08/2025	6,593		271.68804	45,360			16,075		49,099			(11,215)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/10/2025	4,316		278.59607999999997	27,720			14,622		22,061			(6,854)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	2,545		275.39371	16,240			2,024		10,079			(4,049)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/03/2025	2,911		272.0813	20,720			5,353		17,769			(5,180)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/21/2025	2,178		274.04289999999997	15,804			10,160		17,588			(3,908)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/26/2025	3,548		281.25635999999997	25,800			12,616		12,782			(6,379)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/26/2026	8,850		277.96974999999998	60,000			37,170		68,020			(7,418)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/24/2026	4,421		277.66266000000002	31,080			20,450		35,605			(3,842)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/09/2026	8,632		283.87884000000003	63,840			48,757		54,411			(7,892)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2025	03/05/2027	6,120		279.17894999999999		55,760		53,845		56,249			(1,915)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2025	03/12/2027	2,170		281.93819999999999		16,140		15,741		17,460			(399)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/18/2026	5,520		280.15363000000002	34,500			21,110		36,709			(4,289)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/20/2026	5,083		285.61054000000001	29,680			24,380		30,434			(3,669)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/16/2026	2,145		281.988	19,080			14,756		15,189			(2,359)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/17/2026	10,882		280.10104000000001	85,200			55,240		75,188			(10,533)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/29/2026	6,657		280.62257	37,980			22,159		42,442			(4,715)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/30/2026	5,740		282.07476000000003	47,840			37,917		41,046			(5,914)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/06/2026	360		286.56644999999997	2,310			1,853		2,002			(286)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/14/2026	5,806		278.07031000000001	50,240			34,505		46,610			(6,211)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/21/2026	2,895		278.83715000000001	25,120			17,494		22,393			(3,105)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/02/2026	8,542		285.89904000000001	68,160			51,401		46,026			(8,426)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/22/2026	7,340		281.46150999999998	44,600			25,627		43,187			(5,544)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2025	01/15/2027	1,823		277.07330000000002		15,250		13,700		17,963			(1,550)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/18/2026	5,365		284.87941999999998	40,500			29,763		28,823			(5,007)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/11/2026	4,318		280.97712000000001	36,240			30,814		34,073			(4,480)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2025	03/19/2027	8,613		284.49144000000001		63,840		62,875		61,566			(965)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/18/2026	11,018		274.19603000000001	95,190			81,853		122,440			(11,768)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	07/31/2026	6,222		277.33859999999999	49,130			32,798		51,395			(6,074)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/23/2026	1,786		286.60736000000003	12,750			9,983		9,740			(1,576)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2025	02/26/2027	6,839		285.32114000000001		46,360		44,322		45,961			(2,038)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/12/2026	14,364		277.94682999999998	102,960			61,804		113,899			(12,729)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/25/2026	6,032		287.73822000000001	45,900			34,173		28,345			(5,674)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/04/2026	1,815		280.42845999999997	13,905			9,992		12,991			(1,726)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/10/2026	7,239		280.13778000000002	58,000			37,047		49,498			(7,170)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2025	12/31/2026	6,232		283.98480000000001		34,000		30,008		42,651			(3,992)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2025	01/22/2027	3,260		278.55462999999997		27,810		25,355		30,020			(2,455)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/08/2026	3,295		276.32659999999998	26,640			14,771		26,464			(3,307)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/08/2027	7,351		273.97449		63,800		56,936		83,430			(6,864)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2025	03/25/2027	5,766		285.96847000000002		36,960		36,757		38,202			(203)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/13/2026	4,012		279.10505999999998	30,250			24,557		34,123			(3,740)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/01/2026	4,054		276.64440000000002	29,260			15,942		31,572			(3,632)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/07/2026	5,128		275.49547999999999	41,720			28,253		44,532			(5,158)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/28/2026	2,887		279.09005000000002	25,840			18,244		22,161			(3,195)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/05/2026	10,610		277.25229999999999	79,460			46,934		78,383			(9,823)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2025	02/05/2027	2,876		281.20965000000001		24,160		22,401		23,464			(1,759)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/02/2026	9,461		279.44959999999998	66,040			41,685		59,130			(8,209)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/15/2026	7,272		275.94285000000002	65,000			36,669		58,919			(8,069)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2025	01/29/2027	2,523		280.21440000000001		21,420		19,655		21,519			(1,765)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/11/2026	3,236		283.92989	24,093			17,474		18,938			(2,979)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2025	02/19/2027	2,517		286.44299999998		16,310		15,500		15,827			(810)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/04/2026	3,969		275.20994999999	41,690			35,047		41,665			(5,154)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/26/2025	52,955		285.38432999998	348,206			229,893		145,874			(86,571)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/05/2025	60,346		286.75295999997	399,630			272,275		143,968			(98,810)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2025	73,976		293.82	488,250			41,927		303			(121,724)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/25/2025	74,834		290.08319999998	440,640			139,213		38,397			(108,949)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/06/2025	74,602		293.99570999997	503,800			91,348		2,880			(124,566)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/03/2025	88,395		290.39931000001	593,920			301,855		106,631			(146,848)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/08/2025	84,725		283.48151999999	592,900			210,121		144,795			(146,596)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2025	79,409		291.52	519,800			174,219		49,504			(128,522)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	52,694		287.45393999999	358,720			134,027		53,800			(88,695)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2025	01/30/2026	57,091		283.12		367,740		307,124		208,118			(60,616)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/29/2025	84,286		279.24738000002	531,920			219,198		67,378			(131,519)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/11/2025	54,196		295.01078999999	431,480			119,724		7,241			(106,685)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2025	01/16/2026	39,397		278.82877000002		310,800		247,615		221,602			(63,185)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/20/2025	71,903		292.81689	480,900			106,571		11,576			(119,892)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2025	88,320		292.92263000003	567,600			135,663		14,343			(140,341)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/09/2025	75,545		295.74545000001	490,600			51,642		227			(122,310)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/03/2025	66,768		295.47000000003	445,500			115,088		3,792			(111,375)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2025	90,311		288.44054999997	656,048			295,582		102,692			(162,210)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/17/2025	43,595		284.61520000002	337,500			184,512		113,574			(83,448)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2025	03/13/2026	78,943		280.29000000002		501,670		476,862		432,369			(24,808)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2025	85,853		293.42198000002	592,020			85,514		1,940			(148,005)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/24/2025	66,910		283.82596000001	460,310			260,505		169,462			(113,813)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2025	70,798		290.20999999998	467,620			219,679		58,882			(115,620)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2025	01/02/2026	51,607		283.38013999998		293,460		224,363		161,663			(69,097)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/14/2025	70,156		284.02555999998	510,000			318,049		220,135			(126,099)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	70,941		295.77393000001	480,900			59,946		419			(119,892)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/05/2025	71,386		290.7063	422,094			183,570		60,921			(105,231)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2025	85,432		294.21548999999	572,500			114,815		9,654			(141,552)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/07/2025	60,720		286.95830000001	372,360			225,053		115,144			(92,067)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2025	03/20/2026	80,159		280.96404000001		576,300		558,884		433,379			(17,416)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2025	02/20/2026	68,337		284.65679999998		477,750		430,107		249,683			(47,643)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2025	03/27/2026	69,825		282.36496		411,600		407,077		336,244			(4,523)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2025	01/23/2026	58,035		283.74137999999999		387,750		319,008		208,457			(68,742)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2025	02/27/2026	78,862		286.05095999998		488,320		445,391		282,177			(42,929)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/19/2025	39,960		283.05666000002	261,143			187,966		150,507			(64,568)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2025	78,301		294.32747999998	499,100			148,085		12,818			(123,404)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/21/2025	61,231		283.65606000002	401,940			258,390		185,469			(99,381)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2025	73,278		289.02069	489,720			192,390		65,620			(121,085)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/30/2025	74,059		295.73824000002	451,260			73,752		1,326			(112,503)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/12/2025	61,821		286.88261999997	385,860			270,314		143,097			(95,405)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2025	03/06/2026	73,490		283.02999999997		472,160		439,731		307,440			(32,429)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2025	02/06/2026	98,315		283.02282000002		660,800		564,585		348,437			(96,215)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/09/2026	35,962		282.33999999997		228,260		178,941		164,704			(49,319)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/26/2025	101,253		289.95551999998	725,700			354,875		101,607			(179,431)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/26/2025	41,614		283.27643999998	272,226			202,850		146,988			(67,868)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/31/2025	75,835		284.43	507,400			296,913		238,971			(125,456)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/10/2025	58,308		288.96872000002	328,990			173,533		83,847			(81,344)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2025	02/13/2026	65,252		284.00542000002		448,800		392,084		204,050			(56,716)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	07/31/2026	64,218		291.81151999997	591,480			394,862		199,935			(73,123)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2025	12/31/2026	42,063		281.69		383,180		338,193		262,897			(44,987)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2025	02/12/2027	33,150		284.57513999998		308,750		289,241		176,057			(19,509)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2025	02/05/2027	36,166		283.02282000002		340,930		316,110		216,079			(24,820)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/24/2026	52,661		289.50592	469,680			309,034		167,266			(58,065)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/18/2026	48,115		291.08062999999	438,200			322,029		141,535			(54,173)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/08/2026	53,525		295.74545000001	496,120			275,090		81,749			(61,587)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/26/2026	39,710		292.33737000002	375,840			232,835		97,734			(46,464)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/12/2026	28,705		293.62646999998	279,720			167,909		68,961			(34,581)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/20/2026	32,023		283.08818000002	305,123			250,637		187,847			(37,721)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2025	03/19/2027	32,631		282.09467999998		305,440		300,825		237,792			(4,615)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2025	01/15/2027	13,842		283.05772000002		118,950		106,859		87,914			(12,091)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/27/2026	51,903		285.67	477,448			396,780		272,395			(59,025)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/13/2026	22,450		286.02573999998	203,520			165,220		114,501			(25,160)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/15/2026	51,686		295.47786000002	501,840			283,107		81,302			(62,297)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/30/2026	52,203		284.71499999997	483,960			383,578		301,314			(59,830)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/21/2026	45,626		289.31	427,680			297,849		155,360			(52,873)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/04/2026	32,574		286.36739999998	348,928			250,747		148,644			(43,315)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/22/2026	38,006		293.42198000002	366,240			210,436		69,574			(45,527)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/05/2026	36,623		294.29000000002	344,520			203,494		64,566			(42,592)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/29/2026	37,369		294.56	349,800			204,090		67,881			(43,423)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/06/2026	36,991		285.81389999999	346,620			278,058		176,104			(42,851)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/23/2026	40,636		284.39532000000	380,480			297,903		204,713			(47,037)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/07/2026	50,415		286.32772	429,120			290,599		194,768			(53,051)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2025	03/25/2027	28,500		280.95875999999		261,600		260,161		219,836			(1,439)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2025	01/22/2027	31,656		283.74137999999		297,000		270,782		191,985			(26,218)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/24/2026	34,208		283.56	311,661			272,058		204,327			(38,742)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/18/2026	22,632		283.05666000000	208,640			179,407		143,456			(25,793)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2025	02/19/2027	19,275		285.8		177,100		168,306		109,088			(8,794)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/08/2027	26,705		280.64596		261,000		232,920		209,036			(28,080)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/02/2026	39,709		290.69	374,900			282,720		142,022			(46,348)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/25/2026	34,666		290.53775999999	338,350			251,903		112,291			(41,829)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/28/2026	45,252		278.96868999999	419,200			295,974		150,508			(51,824)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/18/2026	44,169		293.40311000000	406,350			248,637		101,982			(50,513)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2025	03/12/2027	44,294		280.29000000000		400,520		390,617		347,647			(9,903)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/10/2026	41,404		295.30847999999	437,880			279,690		81,654			(54,134)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/02/2026	39,117		295.47000000000	371,200			234,307		63,709			(46,144)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2025	03/05/2027	52,291		283.02999999999		479,520		463,053		343,841			(16,467)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/14/2026	34,667		285.72575999999	360,000			247,253		148,163			(44,505)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/16/2026	24,413		286.9128	230,300			178,103		111,805			(28,471)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/09/2026	30,725		286.67304000000	288,640			220,445		142,531			(35,684)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/17/2026	48,342		293.74	455,820			295,532		105,758			(56,351)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2025	01/29/2027	19,735		282.83688000000		183,120		168,028		122,475			(15,092)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/11/2026	46,189		290.17989	431,212			312,747		149,917			(53,309)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2025	02/26/2027	26,405		284.90904		248,250		237,338		168,225			(10,912)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/11/2026	29,688		286.59631000000	271,150			230,552		144,183			(33,521)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/01/2026	28,977		293.52618000000	273,700			149,119		55,085			(33,977)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/04/2026	29,999		286.46591999999	284,660			239,302		149,162			(35,191)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/20/2025	173		19700	56,610			12,545		43,660			(14,113)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	154		19178	64,020			23,920		59,544			(15,829)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	183		18409	72,624			9,053		86,311			(18,106)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/20/2025	10,940		282.04270000000	76,260			16,900		13,314			(19,012)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/14/2025	4,339		275.49	26,880			16,763		22,355			(6,646)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/26/2025	8,578		278.80092000000	54,864			40,882		36,511			(13,678)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2025	03/20/2026	4,335		276.82		27,000		26,184		26,453			(816)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2025	8,053		285.13	51,290			4,404		756			(12,787)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2025	4,552		285.98539	27,170			2,333		286			(6,774)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/05/2025	2,828		283.63837000000	16,880			11,501		7,490			(4,174)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/20/2025	5,294		282.60962000000	35,550			7,878		5,734			(8,863)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2025	02/13/2026	22,256		281.66246999999		149,940		130,992		82,222			(18,948)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/29/2025	12,946		285.27444000000003	84,730			34,916		16,578			(20,950)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/21/2025	6,147		276.13	38,131			24,513		31,996			(9,428)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/29/2025	7,697		284.98887999999999	51,480			21,214		10,303			(12,729)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/19/2025	5,367		281.67138999999997	32,985			23,742		22,062			(8,156)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2025	02/20/2026	11,731		279.81623999999999		80,190		72,193		52,379			(7,997)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/24/2025	7,133		280.05977999999999	44,000			24,901		22,979			(10,879)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2025	01/16/2026	9,583		280.11		60,480		48,185		34,715			(12,295)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/21/2025	11,208		275.57774000000001	72,416			46,553		61,323			(17,905)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2025	9,814		284.41000000000003	63,000			28,385		14,271			(15,577)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2025	5,608		284.12558999999999	36,736			16,551		8,500			(9,083)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	9,377		286.33618000000001	62,640			7,808		1,041			(15,617)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	4,515		286.33618000000001	30,160			3,760		501			(7,519)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2025	6,988		285.0147	46,000			21,610		9,738			(11,374)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/24/2025	8,560		279.50022000000001	54,960			31,104		29,314			(13,589)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2025	34,608		282.55376000000001	227,360			45,597		33,843			(56,215)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2025	4,238		283.12	26,760			5,367		3,653			(6,616)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/05/2025	11,598		284.58429999999998	72,567			31,560		17,275			(18,092)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/09/2025	4,528		287.54217	29,510			3,106		411			(7,357)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/05/2025	4,569		284.3	29,172			12,687		7,097			(7,273)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/07/2025	6,851		277.40231999999997	43,510			26,297		33,081			(10,758)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/31/2025	15,091		278.87	94,500			55,298		63,427			(23,365)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2025	11,530		284.7294	77,550			36,431		16,745			(19,174)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/10/2025	14,219		283.04768000000001	82,800			43,675		35,322			(20,473)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2025	02/27/2026	15,548		282.25745999999998		100,760		91,902		56,527			(8,858)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/12/2025	8,141		282.96674999999999	52,670			36,898		25,779			(13,023)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2025	03/06/2026	17,037		276.97656999999998		112,330		104,615		116,542			(7,715)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/17/2025	5,658		283.46785999999997	33,760			18,457		12,554			(8,347)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2025	02/13/2026	5,299		280.81493999999998		37,950		33,154		21,116			(4,796)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2025	12,088		283.80068	69,700			16,659		14,702			(17,234)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2025	2,133		283.51801	12,600			3,012		2,741			(3,115)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/12/2025	4,955		282.96674999999999	32,060			22,460		15,692			(7,927)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/09/2026	5,725		277.08672000000001		41,280		32,361		29,767			(8,919)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2025	01/30/2026	2,475		282.83999999999997		15,750		13,154		8,376			(2,596)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/17/2025	7,427		283.46785999999997	44,310			24,224		16,477			(10,956)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2025	02/20/2026	5,688		280.94		35,840		32,266		23,054			(3,574)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/30/2025	7,086		284.25599999999997	37,600			6,145		3,274			(9,374)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/19/2025	9,661		281.10861	61,830			44,504		41,833			(15,288)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/30/2025	5,669		283.69200000000001	31,360			5,125		3,057			(7,818)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2025	14,713		284.75317000000001	99,540			14,378		5,590			(24,885)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2025	5,605		284.75317000000001	37,920			5,477		2,129			(9,480)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/26/2025	4,289		280.19632000000001	24,744			18,438		16,009			(6,169)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2025	03/27/2026	13,033		276.13359000000003		82,440		81,534		85,607			(906)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/09/2025	8,359		287.54217	54,480			5,735		759			(13,582)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/03/2025	3,887		286.01042000000001	18,590			4,802		2,087			(4,648)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/03/2025	3,534		282.05766	25,100			6,484		4,317			(6,275)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/31/2025	4,312		278.03339	28,680			16,783		19,688			(7,091)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2025	03/13/2026	21,119		275.01		130,500		124,047		150,051			(6,453)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/26/2025	5,721		279.08064000000002	36,576			24,148		23,052			(9,093)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2025	01/02/2026	2,502		281.71230000000003		15,050		11,506		9,969			(3,544)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/03/2025	12,293		285.75396000000001	80,500			40,913		22,924			(19,904)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2025	11,618		285.30948000000001	70,950			23,780		13,494			(17,543)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2025	4,929		285.02474000000001	30,660			10,276		6,012			(7,581)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2025	18,264		283.29640000000001	128,440			38,109		23,277			(31,757)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2025	03/06/2026	6,162		277.53219000000001		39,100		36,415		40,478			(2,685)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2025	4,917		283.58112	33,880			10,052		5,955			(8,377)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/09/2026	2,147		278.48192		14,040		11,006		9,888			(3,034)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/10/2025	4,977		281.92	31,500			16,615		14,135			(7,788)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2025	03/20/2026	26,009		276.26636000000002		168,480		163,389		165,379			(5,091)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2025	01/23/2026	4,597		280.35809999999998		35,490		29,198		19,830			(6,292)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2025	2,450		287.32366000000002	13,860			5,445		2,178			(3,427)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/08/2025	19,499		281.83787999999998	139,150			49,314		37,900			(34,405)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/08/2025	7,799		281.83787999999998	50,380			17,854		15,160			(12,457)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2025	4,201		283.89634000000001	30,360			11,927		6,491			(7,507)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	6,298		284.00285000000002	44,640			16,679		8,612			(11,037)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	5,248		284.57371000000001	35,850			13,395		6,544			(8,864)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2025	01/23/2026	9,547		281.77404999999999		66,960		55,089		36,252			(11,871)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2025	01/02/2026	3,574		283.9615		18,200		13,915		11,490			(4,285)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/05/2025	12,019		281.94162999999998	81,260			55,364		38,063			(20,092)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/14/2025	6,509		276.59195999999997	37,260			23,236		30,235			(9,213)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/06/2025	10,216		283.44315999999998	63,220			11,463		6,113			(15,631)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/06/2025	5,989		284.29264000000001	34,850			6,319		2,878			(8,617)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/26/2025	15,673		284.94564000000003	110,250			53,913		22,732			(27,260)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/26/2025	5,921		284.94564000000003	41,650			20,367		8,588			(10,298)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2025	03/27/2026	8,326		275.30435999999997		56,120		55,503		58,042			(617)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/26/2025	7,509		280.47744	43,302			28,589		26,322			(10,766)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2025	02/06/2026	13,402		282.39999999998		85,500		73,051		43,156			(12,449)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2025	01/30/2026	14,144		282.83999999997		90,000		75,165		47,864			(14,835)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2025	01/16/2026	4,969		280.39010999999999		30,800		24,538		17,530			(6,262)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/07/2025	9,014		278.79072000000002	51,750			31,277		38,043			(12,795)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2025	03/13/2026	4,005		275.01		24,750		23,526		28,458			(1,224)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/11/2025	12,330		282.98673000000002	79,800			22,142		13,866			(19,731)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/11/2025	5,989		280.43729999999999	46,240			12,830		10,645			(11,433)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2025	02/06/2026	6,701		282.39999999998		42,750		36,525		21,578			(6,225)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/25/2025	10,644		279.279	81,600			25,780		28,462			(20,176)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2025	02/27/2026	2,827		282.54000000002		18,000		16,418		10,021			(1,582)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/25/2025	5,677		282.10000000002	35,840			11,323		9,858			(8,862)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/03/2025	5,620		286.04000000002	36,160			18,378		10,092			(8,941)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/06/2026	9,374		276.84696000002	83,460			66,951		73,595			(10,318)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/01/2026	8,053		285.41512999998	68,770			37,468		25,546			(8,537)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/27/2026	4,291		279.08064000002	37,416			31,094		28,961			(4,626)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/18/2026	5,294		282.89308	46,950			28,728		23,522			(5,836)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/18/2026	6,705		282.60962000001	60,420			36,970		30,434			(7,511)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2025	03/05/2027	8,700		277.53219000001		75,120		72,540		77,763			(2,580)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/28/2026	4,548		284.98887999999999	41,470			29,280		18,836			(5,127)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/28/2026	10,496		284.98887999999999	95,700			67,568		43,468			(11,831)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/20/2026	8,677		275.57774000001	75,816			62,277		70,817			(9,373)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/06/2026	6,129		274.90320000003	60,180			48,276		53,677			(7,440)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/25/2026	2,786		280.65429	32,320			24,062		15,303			(3,996)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2025	03/12/2027	7,647		281.61023999998		45,150		44,034		50,810			(1,116)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/11/2026	7,010		284.97881999998	60,480			43,865		28,295			(7,477)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/11/2026	8,062		284.12558999999	72,588			52,646		34,584			(8,974)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/15/2026	6,598		286.62308999999	58,520			33,013		18,559			(7,265)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/12/2026	1,766		281.98752000000002	16,100			9,664		8,229			(1,990)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/12/2026	6,003		281.98752000000002	54,740			32,859		27,978			(6,767)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/23/2026	1,783		276.98219999999998	17,750			13,898		13,017			(2,194)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/04/2026	6,326		284.01569999999998	56,682			40,733		28,436			(7,036)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/04/2026	6,326		284.86860000000001	54,324			39,038		26,770			(6,744)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2025	01/15/2027	12,067		280.11		104,380		93,770		74,074			(10,610)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/04/2026	3,889		282.22442000000001	34,760			29,221		22,159			(4,297)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2025	12/31/2026	4,646		280.58769999999998		40,950		36,142		32,563			(4,808)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/30/2026	6,108		278.31225999999998	53,890			42,712		44,340			(6,662)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2025	01/15/2027	7,453		279.82988999999998		65,310		58,671		46,517			(6,639)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/20/2026	2,531		275.85386999999997	21,798			17,906		20,336			(2,695)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/08/2026	5,573		287.83	48,640			26,970		16,169			(6,038)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/11/2026	2,478		282.68349999999998	22,190			18,868		14,543			(2,743)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/26/2026	3,200		282.38733000000002	27,810			17,228		16,420			(3,438)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2025	02/05/2027	9,523		282.39999999998		82,890		76,855		53,641			(6,035)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/26/2026	3,200		278.14728000000002	34,110			21,131		21,957			(4,217)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/27/2026	8,224		279.63936000000001	69,690			57,915		53,691			(8,616)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/08/2027	5,009		279.04000000002		42,980		38,356		34,817			(4,624)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/16/2026	5,658		283.75047999998	46,720			36,131		27,519			(5,776)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/13/2026	4,701		276.86745000000002	37,180			30,183		34,224			(4,596)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2025	02/12/2027	6,006		280.81493999998		56,610		53,033		38,642			(3,577)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2025	03/19/2027	6,502		277.37364000002		54,000		53,184		53,457			(816)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/02/2026	3,512		286.89812000000001	29,900			22,548		14,948			(3,696)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/29/2026	3,898		282.56400000002	32,340			18,869		16,757			(4,015)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/29/2026	8,149		283.97399999999	63,020			36,769		31,369			(7,823)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/22/2026	16,815		283.89634000001	158,400			91,014		66,433			(19,691)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2025	01/22/2027	4,243		278.94215000003		45,240		41,246		31,436			(3,994)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/22/2026	7,707		281.61146000002	80,960			46,518		36,353			(10,064)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2025	03/25/2027	2,896		276.13359000003		24,960		24,823		25,727			(137)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/02/2026	10,601		283.46935999999	86,400			54,537		43,509			(10,740)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/02/2026	5,301		282.62234000001	45,000			28,405		23,189			(5,594)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/02/2026	7,727		285.75396000001	69,520			52,426		35,573			(8,595)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/11/2026	7,787		282.11700000002	71,720			60,982		47,302			(8,866)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2025	02/19/2027	7,465		280.65906000001		65,310		62,067		49,227			(3,243)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/18/2026	3,145		284.7294	28,890			21,231		13,046			(3,572)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/25/2026	9,404		285.23173000000 3003	88,020			65,531		37,739			(10,882)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	07/31/2026	2,464		285.02474000000 1001	21,210			14,159		10,425			(2,622)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	07/31/2026	5,985		285.30948000000 1001	50,830			33,933		24,795			(6,284)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/09/2026	6,043		283.61151999999 998	48,110			36,743		30,929			(5,948)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2025	02/26/2027	1,060		282.25745999999 998		9,360		8,949		6,387			(411)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/17/2026	10,185		283.58112	93,960			60,919		44,537			(11,616)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/17/2026	7,024		283.58112	64,800			42,013		30,715			(8,011)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/14/2026	1,399		286.57172000000 003	11,680			8,022		4,985			(1,444)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/21/2026	5,601		285.32438999999 999	50,240			34,989		22,696			(6,211)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/21/2026	6,301		284.18194999999 997	59,760			41,619		27,726			(7,388)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/07/2026	3,191		280.42728	30,240			20,478		18,016			(3,738)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/07/2026	11,699		282.12	101,970			69,054		58,808			(12,606)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/24/2026	5,718		281.03356000000 002	44,272			38,646		34,410			(5,503)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2025	01/22/2027	6,719		279.50853000000 001		69,730		63,575		48,222			(6,155)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/14/2026	7,347		284.28827999999 999	68,670			47,163		30,997			(8,489)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/18/2026	3,936		281.10861	34,199			29,407		27,396			(4,228)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2025	03/25/2027	10,499		275.85718000000 003		91,930		91,424		94,578			(506)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/23/2026	9,630		279.22044	85,860			67,226		61,383			(10,615)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/05/2026	2,466		282.87684000000 002	21,630			12,776		10,102			(2,674)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2025	02/26/2027	5,654		282.25745999999 998		49,920		47,726		34,065			(2,194)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/05/2026	8,455		284.85896000000 002	66,960			39,551		29,590			(8,278)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2025	01/29/2027	4,597		282.83999999999 997		39,910		36,621		26,833			(3,289)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2025	01/29/2027	3,182		281.99148000000 002		28,800		26,426		19,529			(2,374)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2025	03/19/2027	7,225		277.09681999999 998		60,800		59,881		60,262			(919)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/18/2026	9,084		285.0147	82,160			60,379		36,931			(10,157)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2025	03/05/2027	4,350		277.81		37,080		35,807		38,333			(1,273)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/04/2026	3,535		281.94162999999 998	32,100			26,985		20,499			(3,968)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/09/2026	6,043		281.63808	53,210			40,638		35,152			(6,578)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2025	12/31/2026	6,433		281.14999999999 998		55,260		48,772		43,657			(6,488)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/10/2026	4,580		280.15402999999 998	46,280			29,561		24,344			(5,721)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/10/2026	8,103		281.85365000000 002	75,210			48,039		38,128			(9,298)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2025	03/12/2027	6,918		280.23518999999 999		44,270		43,175		49,598			(1,095)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/13/2026	6,509		276.86745000000 002	51,480			41,792		47,387			(6,364)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/24/2026	2,484		279.279	24,710			16,258		15,095			(3,055)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/24/2026	8,870		282.10000000000 2	76,750			50,499		44,409			(9,488)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/16/2026	8,841		284.03309999999 9	72,000			55,681		42,194			(8,901)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/18/2026	7,156		281.67138999999 7	60,440			51,972		48,218			(7,472)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/24/2026	3,574		281.87079999999 7	26,470			23,106		20,441			(3,290)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	04/30/2027	5,602		286.27051999999 8	54,880			38,250		28,398			(4,536)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/21/2027	8,823		279.49155999999 9	106,500			79,095		69,372			(8,777)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/19/2027	10,124		275.57774000000 1	104,972			92,475		101,311			(8,652)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/27/2027	11,546		285.27444000000 3	124,410			100,029		69,541			(10,254)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/26/2027	8,581		279.08064000000 2	89,136			79,096		74,027			(7,346)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/24/2027	9,055		285.23173000000 3	100,880			83,697		53,634			(8,314)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/10/2027	8,763		284.12558999999 9	94,800			77,437		54,742			(7,813)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/14/2027	6,946		286.04926999999 8	75,000			53,237		35,012			(6,198)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/11/2027	5,650		282.27064000000 1	60,160			44,128		37,986			(4,958)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2025	03/20/2028	7,586		276.54318000000 1		78,540		77,751		78,030			(789)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/03/2027	7,381		284.3	78,477			63,776		47,099			(6,486)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2025	01/03/2028	3,931		280.58769999999 8		41,140		37,938		34,784			(3,202)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2025	02/18/2028	8,887		280.65906000000 1		92,500		89,442		74,419			(3,058)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2025	02/04/2028	8,817		282.11759999999 8		92,500		88,011		66,236			(4,489)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/12/2027	7,232		276.86745000000 2	69,200			60,518		66,288			(5,703)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2025	02/25/2028	7,421		282.54000000000 2		77,280		75,015		57,033			(2,265)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/10/2027	7,787		282.96674999999 9	81,840			73,671		59,365			(6,745)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/17/2027	11,181		285.0147	121,280			99,845		67,003			(9,996)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2025	03/13/2028	7,283		279.13515000000 1		61,800		60,784		68,079			(1,016)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/25/2027	3,911		283.51801	38,610			28,816		26,852			(3,182)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2025	01/24/2028	7,072		281.20767000000 1		79,000		74,370		58,922			(4,630)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/22/2027	11,413		279.50022000000 1	119,680			102,364		93,569			(9,864)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2025	03/06/2028	8,337		277.25438000000 3		86,940		84,955		89,761			(1,985)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/01/2027	8,781		285.75396000000 1	94,750			79,219		57,414			(7,809)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/27/2027	6,433		281.03356000000 2	60,516			55,418		50,578			(4,988)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/28/2027	8,149		283.12799999999 9	79,120			57,179		51,294			(6,539)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/17/2027	8,230		281.67138999999 9	82,938			75,191		70,642			(6,836)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/21/2027	8,758		284.75317000000 1	93,500			67,031		51,166			(7,734)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2025	03/27/2028	11,947		272.81666999999 9		140,910		140,395		144,315			(515)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/02/2027	6,007		282.33999999999997	61,880			46,708		39,580			(5,114)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/05/2027	9,735		277.12464	101,520			88,133		93,539			(8,367)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2025	01/28/2028	5,304		282.83999999999997		54,900		51,884		40,483			(3,016)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2025	02/11/2028	7,772		281.37995999998		83,820		80,289		62,236			(3,531)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	07/30/2027	5,633		284.74	59,040			45,956		35,839			(4,866)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/16/2027	7,024		283.58112	76,800			58,796		45,305			(6,330)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/07/2027	8,707		287.54217	91,500			64,361		44,249			(7,562)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/20/2027	6,651		283.89634000000001	75,620			60,316		43,228			(6,232)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/06/2027	13,472		282.12	140,980			110,641		95,456			(11,619)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/15/2027	8,487		284.31572	82,800			70,289		55,983			(6,824)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/03/2027	4,596		282.50720999999999	48,230			43,107		34,295			(3,975)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/13/2027	8,747		284.28827999999999	97,250			76,945		54,456			(8,015)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/04/2027	10,569		285.14211999999998	100,500			73,074		58,273			(8,283)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2025	01/14/2028	6,744		280.39010999999999		68,590		63,942		52,957			(4,648)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/08/2027	7,821		280.5104	86,240			72,656		64,149			(7,108)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/29/2027	6,467		277.75452000000001	69,300			59,717		60,793			(5,712)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/09/2027	8,103		282.42018999999999	86,710			65,827		53,592			(7,146)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/10/2028	4,293		276.52864		48,480		45,017		42,117			(3,463)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/23/2027	10,289		282.10000000000002	106,430			82,162		72,991			(8,772)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2025	03/20/2029	9,753		276.54318000000001		113,130		112,278		112,618			(852)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2028	7,703		285.98539	86,020			66,537		52,500			(5,314)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/21/2028	10,234		282.89308	121,220			97,857		84,142			(7,483)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/10/2029	4,293		279.04000000000002		48,960		46,341		43,622			(2,619)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/29/2028	13,296		285.27444000000003	161,500			137,828		100,561			(9,955)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2025	02/13/2029	9,538		280.24991999999997		118,800		115,057		93,285			(3,743)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2025	03/27/2029	14,843		275.30435999999997		176,300		175,817		180,550			(483)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2025	01/24/2029	8,487		281.20767000000001		104,880		100,276		82,376			(4,604)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2028	10,515		284.12558999999999	128,670			111,044		81,773			(7,932)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/26/2028	11,145		285.23173000000003	139,840			122,025		82,808			(8,620)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2028	7,293		286.91000000000003	85,470			66,933		46,812			(5,280)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2025	02/06/2029	10,581		281.83519999999999		125,400		120,848		95,047			(4,552)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2025	03/13/2029	7,283		280.78521000000001		66,800		65,976		72,971			(824)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2028	7,769		282.27064000000001	92,620			74,159		64,964			(5,709)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/31/2028	7,545		278.03339	89,250			80,019		80,903			(5,502)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/10/2028	8,887		281.35615999999999	106,250			93,733		83,315			(6,550)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/27/2028	7,863		279.63816000000003	88,022			82,468		76,987			(5,433)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/06/2028	8,435		284.3	101,496			87,295		66,795			(6,265)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/07/2028	11,898		276.84696000000002	140,250			126,417		132,615			(8,646)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/21/2028	10,847		275.57774000000001	125,880			114,672		123,658			(7,760)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/24/2028	13,197		279.50022000000001	155,400			138,583		127,660			(9,579)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2025	02/21/2029	9,953		280.94		114,520		111,692		95,738			(2,828)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2025	02/27/2029	7,067		282.54000000002		82,600		80,790		63,870			(1,810)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2025	01/03/2029	5,003		281.43115		56,700		53,394		49,592			(3,306)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2028	3,555		285.77936999999997	36,600			29,656		27,406			(2,256)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/17/2028	9,902		284.31572	110,040			97,604		80,102			(6,783)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/05/2028	3,889		284.48674	42,790			39,390		31,991			(2,638)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/12/2028	12,035		282.96674999999999	141,780			131,195		108,991			(8,740)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/03/2028	9,483		285.75396000000001	115,290			101,155		76,314			(7,107)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/31/2028	9,567		282.28199999999998	108,000			85,630		78,857			(6,667)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2028	10,509		285.03877999999997	123,900			97,690		77,798			(7,659)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/14/2028	8,679		276.04097999999999	96,720			87,644		94,876			(5,962)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/05/2028	6,714		282.05766	78,660			64,255		55,734			(4,856)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/27/2028	10,011		279.63936000000001	114,436			104,789		98,496			(7,059)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2028	9,153		285.30948000000001	106,080			88,497		70,954			(6,539)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2028	8,429		283.58112	102,960			84,907		67,828			(6,347)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2028	8,051		283.89634000000001	102,580			87,052		64,852			(6,323)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/08/2028	12,763		281.55576000000002	153,360			128,675		113,119			(9,454)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/09/2028	9,056		289.84481	98,280			76,492		54,804			(6,071)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2028	9,796		284.00285000000002	123,200			103,961		77,211			(7,595)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2028	12,578		284.15879999999999	158,400			137,461		97,941			(9,764)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/06/2028	11,273		283.72631999999999	128,000			101,874		85,743			(7,890)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2025	01/30/2029	6,011		282.83999999999997		69,700		66,836		54,170			(2,864)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/19/2028	8,587		281.67138999999997	97,056			90,275		85,824			(5,983)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2025	03/06/2029	10,875		277.53219000000001		125,400		123,253		129,462			(2,147)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2025	01/16/2029	8,163		280.39010999999999		92,690		87,992		75,405			(4,698)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/11/2028	8,455		281.28710999999998	105,360			86,381		72,922			(6,495)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/25/2028	11,708		282.10000000002	136,290			113,046		101,674			(8,401)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2025	01/03/2030	5,361		280.86885000000001		66,450		63,352		59,623			(3,098)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2029	8,754		281.42331000000001	120,500			98,675		84,258			(5,952)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/21/2029	10,234		283.17653999999999	129,050			109,158		95,681			(6,371)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/29/2029	15,045		285.27444000000003	197,370			174,226		131,352			(9,733)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2025	03/20/2030	19,868		276.54318000000001		248,050		246,555		246,895			(1,495)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2025	01/16/2030	10,648		280.11		130,800		125,496		110,246			(5,304)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/10/2029	10,309		282.20191999999997	129,340			117,150		104,831			(6,378)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2029	11,917		284.12558999999999	157,862			140,562		106,415			(7,785)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2029	8,682		286.33618000000001	111,250			91,955		68,213			(5,495)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2029	7,416		285.10183999999998	86,940			73,077		64,043			(4,287)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/07/2029	14,422		276.84696000000002	182,000			167,639		175,305			(8,975)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/10/2030	5,367		279.04000000002		65,400		62,602		59,842			(2,798)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/06/2029	9,138		283.73140000001	121,186			107,625		84,657			(5,983)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2025	01/24/2030	9,901		281.20767000001		129,920		125,359		105,936			(4,561)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/03/2029	10,888		285.46791999999999	144,460			130,291		100,950			(7,124)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/19/2029	11,092		281.10861	137,020			129,362		124,410			(6,757)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2025	02/21/2030	13,864		281.22093999999998		169,650		166,300		145,441			(3,350)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2025	02/06/2030	15,519		282.39999999998		193,600		187,978		151,976			(5,622)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/14/2029	10,125		277.41843	116,200			107,477		115,499			(5,730)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2025	03/13/2030	14,565		282.16025999999999		140,400		139,015		152,583			(1,385)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2029	7,822		279.8433	105,600			89,572		86,490			(5,208)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2025	02/13/2030	18,017		280.81493999999998		234,090		228,190		190,111			(5,900)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/27/2029	11,799		279.91872000001	144,210			134,485		127,141			(7,116)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2025	01/30/2030	8,486		281.99148000002		108,240		104,681		87,497			(3,559)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/24/2029	14,624		279.77999999997	183,680			167,778		155,678			(9,058)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/31/2029	11,693		283.69200000001	135,960			113,437		105,280			(6,712)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	03/07/2029	2,452		289.60854	26,530			21,845		17,232			(1,369)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2029	8,758		287.89488	101,500			84,333		68,016			(5,016)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/05/2029	4,240		288.26913999999999	43,920			37,487		31,930			(2,168)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/21/2029	13,016		275.02548000002	164,988			153,235		164,153			(8,136)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/17/2029	11,317		284.03309999999	137,920			125,451		105,238			(6,802)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2029	14,325		284.15879999999	194,750			174,155		127,965			(9,604)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/05/2029	5,656		283.63837000001	69,280			64,876		54,174			(3,417)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/12/2029	10,619		282.11700000000002	138,000			129,758		110,448			(6,805)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2029	8,801		284.45526000000001	113,250			98,233		81,213			(5,585)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/27/2029	8,935		279.91723999999999	106,525			101,149		95,641			(5,259)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2029	10,185		283.86583999999999	132,530			113,939		93,230			(6,536)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2029	8,751		284.75317000000001	116,750			102,612		78,242			(5,758)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/08/2029	14,890		282.40212000000002	188,160			163,931		144,910			(9,279)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2025	03/06/2030	19,574		277.25438000000003		244,620		241,269		252,299			(3,351)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2029	10,146		284.57371000000001	135,140			118,257		90,016			(6,664)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/09/2029	9,056		287.54217	114,140			93,906		72,489			(5,638)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/06/2029	12,682		283.16000000000003	158,040			132,234		114,673			(7,794)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/31/2029	8,623		277.47564999999997	111,360			102,146		103,257			(5,492)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2025	03/27/2030	13,395		276.13359000000003		165,760		165,397		169,840			(363)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2025	02/27/2030	7,067		282.54000000000002		88,800		87,243		70,809			(1,557)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/11/2029	10,569		282.70346000000001	134,700			115,288		98,614			(6,643)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/26/2029	12,538		286.08999999999997	165,240			148,399		104,139			(8,149)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/25/2029	13,482		281.81790000000001	171,000			147,669		134,408			(8,433)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2025	1,025		2046	48,615			7,022		34,511			(12,154)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/24/2025	721		2212	42,720			24,177		20,829			(10,563)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	954		2079	42,160			5,255		22,692			(10,511)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/20/2025	841		2014	31,144			6,902		28,047			(7,764)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/03/2025	691		2023	29,918			7,729		25,989			(7,480)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	796		2095	27,438			10,252		18,740			(6,784)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	03/26/2025	03/26/2026	201		2773		13,260		13,078		11,144			(182)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2025	784		2926	47,357			9,497		42,556			(11,709)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2025	659		3037	35,800			10,622		24,998			(8,852)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/30/2025	805		2998	53,328			8,716		33,155			(13,295)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2025	02/13/2026	687		3204		51,612		45,090		32,095			(6,522)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/12/2025	941		3308	56,110			39,308		18,959			(13,873)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/05/2025	748		2972	47,850			20,810		45,168			(11,929)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2025	704		3100	50,534			23,740		30,987			(12,495)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/26/2025	956		3176	65,850			49,068		42,211			(16,417)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2025	958		2923	65,128			15,566		62,475			(16,103)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2025	792		3021	48,840			19,187		38,683			(12,076)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2025	02/27/2026	1,044		3120		56,640		51,661		47,317			(4,979)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/05/2025	691		3322	46,230			31,497		13,257			(11,431)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2025	02/20/2026	1,064		3121		74,481		67,054		59,927			(7,427)				0/0

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2025	01/23/2026	5,999		383.38		50,600		41,286		74,209			(9,314)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/19/2026	9,027		390.82175999999998		63,000		60,923		82,469			(2,077)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/19/2026	20,118		387.33228000000003		172,380		166,697		218,423			(5,683)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2025	01/23/2026	15,129		384.53014000000002		119,480		97,488		176,942			(21,992)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/19/2026	8,511		395.86212		42,570		41,167		59,500			(1,403)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2025	01/23/2026	10,434		388.36394000000001		65,200		53,199		100,319			(12,001)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/19/2027	4,643		386.94456000000002		56,520		55,590		67,618			(930)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2025	01/22/2027	2,869		384.14675999999997		33,000		29,963		44,585			(3,037)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2025	7,260		404.59930000000003	11,200			3,292		100,494			(2,769)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	03/12/2025	03/12/2026	21,224		436.00596000000002		80,840		76,620		110,396			(4,220)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2025	29,557		416.94170000000003	142,956			42,023		144,556			(35,346)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	03/12/2025	03/12/2026	8,884		425.06529		69,840		66,195		91,325			(3,645)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/04/2026	2,543		694.21813999999995	27,420			19,705		31,978			(3,404)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/01/2026	7,568		638.19327999999996	110,700			60,312		220,773			(13,742)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2024	05/15/2025	16,870		201.33846	79,084			9,586		154,228			(19,608)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2024	07/02/2025	11,033		199.00120000000001	52,690			13,317		127,313			(13,028)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2024	06/05/2025	19,447		200.34944999999999	90,714			16,199		197,794			(22,429)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/21/2025	7,757		206.47627	36,000			14,044		42,153			(8,901)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2024	09/11/2025	14,471		206.89537999999999	72,150			32,309		76,844			(17,839)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/13/2025	15,619		210.43487999999999	82,500			51,223		58,214			(20,398)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2024	09/25/2025	24,981		207.95184	122,720			59,674		118,092			(30,343)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/07/2024	08/07/2025	10,334		203.81962999999999	44,541			15,663		76,428			(11,013)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/20/2025	18,904		200.48930999999999	88,996			19,560		185,461			(22,005)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/09/2024	10/09/2025	17,739		208.37142	87,320			45,819		81,427			(21,590)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/05/2025	17,803		207.20651000000001	91,686			39,546		90,101			(22,670)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2024	05/22/2025	20,821		201.51828	96,474			13,554		187,428			(23,919)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2024	05/08/2025	13,489		200.77051	57,672			5,878		130,372			(14,299)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/30/2025	21,658		197.98778999999999	94,987			15,396		253,844			(23,486)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2025	10,007		198.90933999999999	51,760			10,238		118,088			(12,798)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/14/2025	9,290		203.71188000000001	47,519			17,624		69,990			(11,749)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/29/2026	4,029		198.38337000000001	23,776			13,815		51,130			(2,939)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2024	09/11/2026	10,612		207.51731000000001	66,990			48,520		79,793			(8,270)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2024	09/25/2026	2,882		208.57632000000001	18,720			13,918		20,222			(2,311)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/09/2024	10/09/2026	8,630		208.37142	56,340			42,970		62,288			(6,956)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2024	06/05/2026	13,463		200.34944999999999	86,238			50,867		158,598			(10,647)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/21/2026	4,363		206.27	28,620			19,904		35,467			(3,533)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2024	05/15/2026	1,985		199.92768000000001	14,116			7,931		23,841			(1,745)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2024	07/02/2026	2,508		198.40299999999999	17,065			10,698		33,616			(2,107)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/18/2026	5,970		200.69	38,160			23,253		67,694			(4,724)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2024	05/22/2026	3,470		201.11483999999999	23,128			13,216		38,696			(2,859)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/04/2026	10,586		207.20651000000001	71,390			51,091		81,189			(8,826)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/13/2026	6,153		211.49127999999999	39,130			31,723		35,936			(4,831)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/07/2024	08/07/2026	8,858		204.02284	54,234			36,677		83,942			(6,696)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2026	4,503		200.11	28,539			17,108		54,838			(3,523)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/14/2026	6,356		204.32547	42,666			29,263		59,214			(5,267)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2024	05/01/2025	398		250.34829999999999	2,480			205		3,974			(615)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2024	06/05/2025	3,516		256.23597999999998	20,448			3,651		19,919			(5,056)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2024	05/22/2025	3,136		255.52422000000001	19,256			2,705		20,630			(4,774)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2024	05/22/2025	2,352		260.8956	9,150			1,286		6,657			(2,269)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2024	05/01/2026	2,785		244.8296	31,780			17,243		47,638			(3,929)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2024	05/22/2026	1,568		257.82623999999998	11,644			6,654		14,210			(1,440)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/13/2025	274		5777	47,424			29,445		54,187			(11,726)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/02/2024	10/02/2025	993		5947	148,857			75,246		93,322			(36,805)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2025	498		5819	72,384			21,278		69,171			(17,897)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2024	11/26/2025	391		5859	62,077			40,759		56,526			(15,349)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/05/2025	02/05/2026	424		5897		60,500		51,525		60,386			(8,975)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/04/2024	12/04/2025	236		5889	39,004			26,467		31,471			(9,644)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/13/2025	1,201		5853	161,840			100,483		178,418			(40,015)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/14/2025	304		5905	45,810			16,990		28,816			(11,327)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/12/2025	02/12/2026	395		5817		63,940		55,684		83,676			(8,256)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2025	1,854		5813	274,860			80,797		265,299			(67,960)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/05/2025	438		5935	66,794			28,810		37,735			(16,515)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2025	399		5681	64,630			12,784		86,148			(15,980)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/30/2024	10/30/2025	448		5835	58,448			34,041		69,935			(14,451)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/29/2025	01/29/2026	956		5856		135,520		112,809		156,209			(22,711)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/20/2025	467		5744	74,871			16,455		89,053			(18,512)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/29/2025	01/29/2026	307		5839		46,260		38,508		53,356			(7,752)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/19/2026	1,572		5878		239,010		231,131		241,618			(7,879)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/26/2025	920		5760	128,525			30,366		164,209			(31,778)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/26/2024	12/26/2025	739		5790	116,960			86,435		146,013			(28,919)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/30/2025	336		5653	45,904			7,440		91,266			(11,350)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/26/2025	226		5765	30,901			7,301		39,203			(7,640)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/26/2024	12/26/2025	516		5865	67,440			49,839		77,888			(16,675)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/11/2024	12/11/2025	694		5892	108,773			75,902		92,253			(26,894)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/04/2024	12/04/2025	1,536		5913	234,962			159,439		185,524			(58,095)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/20/2025	02/20/2026	1,618		5888		209,760		187,286		236,199			(22,474)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/21/2025	387		5908	62,721			24,468		36,941			(15,508)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2024	11/26/2025	1,325		5871	202,644			133,055		182,873			(50,104)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/30/2025	513		5641	72,848			11,808		144,936			(18,012)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/02/2024	10/02/2025	387		5959	55,798			28,206		34,234			(13,796)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2025	01/23/2026	291		5805		46,070		37,590		57,435			(8,480)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/20/2025	1,781		5720	307,455			67,573		375,864			(76,019)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/05/2025	02/05/2026	1,458		5891		212,420		180,907		212,248			(31,513)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2025	2,483		5686	394,251			77,984		522,638			(97,480)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/19/2026	355		5943		42,840		41,428		43,303			(1,412)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/14/2025	896		5928	124,709			46,252		74,069			(30,835)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2025	01/23/2026	617		5817		93,600		76,371		117,053			(17,229)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/20/2025	02/20/2026	341		5899		42,340		37,804		47,668			(4,536)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/11/2024	12/11/2025	288		5904	43,401			30,285		36,463			(10,731)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/12/2025	02/12/2026	1,614		5835		247,220		215,299		323,775			(31,921)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/21/2025	842		5908	136,350			53,191		80,306			(33,713)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/30/2024	10/30/2025	1,068		5800	156,860			91,358		190,826			(38,784)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/05/2025	1,380		5935	205,902			88,809		119,009			(50,910)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/21/2026	623		5908	137,714			95,776		107,759			(17,002)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/18/2026	294		5703	69,088			42,099		83,866			(8,553)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/05/2025	02/05/2027	560		5886		114,840		106,333		132,006			(8,507)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2026	687		5801	144,280			93,416		155,105			(17,812)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/11/2024	12/11/2026	423		5904	88,900			75,486		92,464			(10,975)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/29/2026	478		5653	90,639			52,665		152,332			(11,205)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2026	677		5692	141,648			84,911		182,343			(17,487)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/30/2024	10/30/2026	655		5829	125,248			99,133		164,236			(15,463)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/26/2026	469		5760	91,341			56,509		116,483			(11,277)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/12/2025	02/12/2027	309		5811		67,860		63,485		91,328			(4,375)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/20/2025	02/19/2027	460		5941		75,060		71,039		95,428			(4,021)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/29/2025	01/29/2027	598		5815		130,550		119,626		162,207			(10,924)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/04/2024	12/04/2026	186		5948	36,531			30,668		36,521			(4,510)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/19/2027	575		5895		114,240		112,360		132,369			(1,880)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2025	01/22/2027	429		5805		91,250		82,852		119,775			(8,398)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/04/2026	522		5923	111,476			79,779		87,420			(13,781)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/02/2024	10/02/2026	236		5906	54,432			40,992		44,000			(6,720)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/21/2026	219		5836	56,407			39,230		46,154			(6,964)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/29/2025	01/29/2027	393		5851		78,890		72,289		99,217			(6,601)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/30/2024	10/30/2026	448		5818	88,062			69,701		115,233			(10,872)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/02/2024	10/02/2026	438		5947	91,624			69,001		72,805			(11,312)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/12/2025	02/12/2027	567		5823		121,110		113,302		163,689			(7,808)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/19/2027	575		5919		107,780		106,006		125,960			(1,774)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/14/2026	372		5928	73,986			50,745		60,118			(9,134)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2024	11/25/2026	509		5883	104,940			86,921		114,098			(12,973)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/29/2026	177		5664	32,670			18,983		54,935			(4,039)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2026	451		5761	80,158			48,051		101,375			(9,896)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/26/2026	382		5754	75,438			46,670		96,327			(9,313)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/05/2025	02/05/2027	661		5891		133,770		123,861		154,074			(9,909)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/04/2024	12/04/2026	371		5877	85,184			71,512		85,766			(10,517)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/04/2026	623		5941	127,835			91,486		99,086			(15,804)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/26/2024	12/24/2026	739		5836	141,900			123,357		188,551			(17,567)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/13/2026	446		5823	92,040			74,617		114,194			(11,363)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2025	01/22/2027	429		5835		85,250		77,404		112,916			(7,846)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2024	11/25/2026	85		6012	12,820			10,619		14,035			(1,585)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/26/2024	12/24/2026	516		5854	95,010			82,595		126,785			(11,762)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/18/2026	605		5744	129,955			79,189		156,036			(16,088)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/14/2026	490		5940	94,888			65,081		76,506			(11,715)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/13/2026	309		5823	63,720			51,658		79,057			(7,867)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2026	824		5801	173,136			112,099		186,118			(21,375)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/30/2024	10/29/2027	586		5841	134,572			115,858		154,910			(11,081)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/17/2027	657		5755	163,590			121,006		195,731			(13,495)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2024	11/26/2027	577		5877	145,418			128,803		142,430			(11,963)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/26/2024	12/23/2027	773		5819	186,615			170,365		218,082			(15,394)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/12/2027	412		5818	103,872			90,757		114,576			(8,553)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/03/2027	640		5923	165,452			134,089		139,156			(13,636)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/20/2025	02/18/2028	528		5882		121,241		116,911		132,742			(4,330)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/16/2027	790		5790	203,550			155,689		222,080			(16,761)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/13/2027	423		5952	98,150			77,586		85,379			(8,082)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/28/2027	548		5653	126,170			90,930		197,323			(10,399)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/04/2024	12/03/2027	371		5859	104,544			93,353		96,183			(8,608)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/25/2027	399		5754	95,128			70,933		119,496			(7,833)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/20/2027	623		5919	161,357			128,584		135,635			(13,286)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/02/2024	10/01/2027	555		5947	141,801			118,449		119,641			(11,676)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/11/2024	12/10/2027	558		5886	145,464			130,824		137,403			(11,978)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/12/2025	02/11/2028	601		5835		148,400		142,019		178,607			(6,381)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/05/2025	02/04/2028	780		5886		191,820		182,343		196,919			(9,477)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/17/2028	524		5884		128,960		127,544		131,326			(1,416)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/29/2025	01/28/2028	410		5851		98,880		93,362		110,296			(5,518)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2025	01/21/2028	549		5846		128,320		120,447		150,185			(7,873)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/11/2027	608		5686	153,475			112,473		193,660			(12,637)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/29/2025	01/29/2029	546		5851		151,680		145,343		184,809			(6,337)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2024	11/24/2028	696		5865	202,007			184,688		225,041			(12,470)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/05/2028	791		5941	226,493			194,381		197,712			(13,962)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/19/2029	642		5895		178,600		177,132		202,631			(1,468)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/05/2025	02/05/2029	933		5880		266,750		256,884		303,383			(9,866)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2028	927		5813	259,848			214,108		284,705			(16,018)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2028	694		5669	201,960			161,568		253,549			(12,450)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/26/2028	486		5754	132,132			106,973		163,737			(8,145)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/13/2028	446		5829	124,696			112,910		152,447			(7,687)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/14/2028	490		5946	132,762			111,938		120,384			(8,184)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/20/2028	761		5761	213,752			172,173		252,935			(13,177)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	10/02/2024	10/02/2028	707		5953	204,078			178,918		178,474			(12,580)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/11/2024	12/11/2028	660		5904	190,086			175,764		204,087			(11,718)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/30/2028	796		5658	207,090			163,828		310,495			(12,766)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	10/30/2024	10/30/2028	827		5835	220,848			197,856		279,353			(13,614)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/21/2028	825		5931	238,679			202,387		208,669			(14,713)				D/0

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/04/2024	12/04/2028	490		5995	124,990			114,974		131,713			(7,705)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/12/2025	02/12/2029	704		5835		198,850		192,449		256,529			(6,401)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/20/2025	02/20/2029	988		5864		271,150		263,907		325,612			(7,243)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2025	01/23/2029	583		5817		165,240		157,657		208,094			(7,583)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/26/2024	12/26/2028	928		5836	247,482			231,379		317,583			(15,256)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/26/2029	521		5783	150,000			127,151		183,464			(7,397)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	10/30/2024	10/30/2029	1,154		5829	345,050			316,312		427,221			(17,016)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/11/2024	12/11/2029	1,252		5910	390,498			366,961		421,696			(19,257)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2024	11/26/2029	1,155		5888	354,008			329,761		395,510			(17,458)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/20/2025	02/20/2030	1,158		5864		346,664		339,256		414,540			(7,408)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/26/2024	12/26/2029	1,684		5848	483,728			458,548		615,490			(23,855)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/30/2029	796		5658	227,655			189,609		332,201			(11,227)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2025	01/23/2030	703		5846		207,050		199,449		260,781			(7,601)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/21/2029	1,246		5931	395,900			347,741		356,550			(19,524)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	10/02/2024	10/02/2029	1,027		5971	319,396			287,894		284,915			(15,751)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/04/2024	12/04/2029	608		5990	174,024			162,867		184,065			(8,582)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2029	1,076		5675	340,876			286,336		420,684			(16,810)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/13/2029	1,064		5823	327,670			302,893		397,514			(16,159)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/20/2029	934		5744	295,704			249,688		347,269			(14,583)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2029	1,133		5801	356,466			306,268		390,032			(17,579)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/14/2029	1,234		5911	389,966			341,033		363,644			(19,231)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/19/2030	1,488		5907		444,400		441,478		504,047			(2,922)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/05/2029	1,178		5935	377,720			334,877		336,329			(18,627)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/29/2025	01/29/2030	1,007		5845		307,390		297,116		371,955			(10,274)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/05/2025	02/05/2030	1,492		5897		453,200		439,790		516,609			(13,410)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/12/2025	02/12/2030	1,374		5823		427,200		416,198		545,219			(11,002)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	02/13/2025	02/13/2026	273		5478		33,900		29,616		23,085			(4,284)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	01/27/2025	01/27/2026	251		5230		31,850		26,338		32,735			(5,513)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/09/2024	05/09/2025	455		5054	52,210			5,496		63,140			(13,016)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	07/05/2024	07/04/2025	281		4959	32,480			8,457		42,411			(8,098)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/10/2024	10/10/2025	282		4995	35,420			18,683		44,668			(8,758)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	01/10/2025	01/09/2026	482		4923		58,800		46,095		72,439			(12,705)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	09/26/2024	09/26/2025	338		4942	39,440			19,287		46,651			(9,752)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/06/2024	06/06/2025	434		5049	53,460			9,693		60,274			(13,218)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/27/2024	11/27/2025	401		4747	39,140			25,878		59,132			(9,704)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	09/19/2024	09/19/2025	324		4909	34,880			16,386		45,480			(8,624)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/06/2025	03/06/2026	362		5498		47,600		44,331		31,763			(3,269)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/11/2024	12/11/2025	11		44104	21,600			15,073		2,976			(5,341)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/17/2024	07/17/2025	32		41033	19,630			5,770		27,891			(4,854)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	02/05/2025	02/05/2026	11		44784		19,800		16,863		3,076			(2,937)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/28/2024	08/28/2025	12		40886	21,550			8,821		22,234			(5,328)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/05/2024	06/05/2025	41		38769	29,120			5,200		49,200			(7,200)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	09/18/2024	09/18/2025	17		41628	27,300			12,750		21,661			(6,750)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/16/2024	10/16/2025	26		43035	44,220			24,054		11,906			(10,934)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/21/2024	08/21/2025	17		40890	27,020			10,541		30,588			(6,681)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/16/2024	10/16/2025	37		42905	27,360			14,883		15,929			(6,765)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/24/2024	07/24/2025	20		39655	11,360			3,558		17,210			(2,809)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/10/2024	07/10/2025	33		39562	21,580			5,929		34,512			(5,336)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	05/01/2024	05/01/2025	16		38207	21,180			1,750		56,589			(5,251)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/17/2024	07/17/2025	12		41239	19,800			5,820		14,542			(4,896)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/10/2024	07/10/2025	13		39523	21,000			5,769		35,652			(5,192)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/21/2024	08/21/2025	22		41259	13,050			5,091		19,176			(3,227)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/05/2025	03/05/2026	30		42921		20,930		19,435		14,960			(1,495)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/23/2024	10/23/2025	24		42813	13,200			7,434		9,583			(3,264)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	11/26/2024	11/26/2025	16		44950	27,020			17,741		1,292			(6,681)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/23/2024	10/23/2025	12		42472	20,750			11,686		9,550			(5,130)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	05/01/2024	05/01/2025	37		37827	23,940			1,979		39,040			(5,936)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/30/2024	10/30/2025	19		41720	11,040			6,430		11,554			(2,730)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/05/2024	06/05/2025	18		38730	28,350			5,063		60,147			(7,010)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	09/18/2024	09/18/2025	12		41711	8,150			3,806		9,648			(2,015)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	11/26/2024	11/26/2025	13		45174	10,320			6,776		692			(2,552)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/24/2024	07/24/2025	13		39894	20,500			6,420		31,939			(5,069)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/30/2024	10/30/2025	14		42142	24,540			14,293		15,226			(6,068)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	02/05/2025	02/05/2026	22		44784		14,800		12,604		3,577			(2,196)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/05/2025	03/05/2026	14		43093		25,080		23,289		13,760			(1,791)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/11/2024	12/11/2025	18		44634	10,240			7,145		1,878			(2,532)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/28/2024	08/28/2025	27		40968	15,620			6,394		21,167			(3,862)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/31/2024	10/31/2025	43		41722	54,720			32,020		52,730			(13,530)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/17/2024	10/17/2025	97		43153	89,040			48,678		64,999			(22,015)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/06/2025	03/06/2026	113		42962		83,040		77,337		72,482			(5,703)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/07/2024	11/07/2025	85		43248	95,090			57,472		67,848			(23,511)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	02/13/2025	02/13/2026	76		44756		82,620		72,179		49,713			(10,441)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	01/30/2025	01/30/2026	105		44747		106,690		89,104		61,492			(17,586)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	12/19/2024	12/19/2025	106		42554	98,550			70,934		85,483			(24,367)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	01/10/2025	01/09/2026	74		42609		84,010		65,858		77,881			(18,152)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	09/26/2024	09/26/2025	169		19572	76,160			37,243		63,985			(18,831)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/24/2024	10/24/2025	124		20435	43,250			24,477		31,931			(10,694)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/27/2025	03/27/2026	212		19878		82,740		81,831		75,506			(909)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	07/05/2024	07/03/2025	118		20005	53,520			13,826		33,752			(13,380)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	12/19/2024	12/19/2025	147		21469	54,870			39,494		29,708			(13,567)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/14/2024	11/14/2025	110		20959	40,480			25,244		25,146			(10,009)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/21/2024	11/21/2025	159		20637	70,290			45,186		47,790			(17,379)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/20/2025	03/20/2026	152		19658		60,000		58,187		55,927			(1,813)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	01/03/2025	01/02/2026	136		21177		53,360		40,796		31,389			(12,564)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/07/2024	11/07/2025	175		20869	104,340			63,063		61,561			(25,798)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	07/18/2024	07/18/2025	162		19902	62,080			18,419		48,792			(15,349)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/02/2024	05/02/2025	211		17524	80,660			6,926		120,956			(20,109)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/17/2024	10/17/2025	183		20211	71,410			39,040		54,805			(17,656)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	08/22/2024	08/22/2025	190		19511	80,660			31,688		72,916			(19,943)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	01/10/2025	01/09/2026	125		21056		71,760		56,255		44,597			(15,505)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/27/2024	11/26/2025	164		20807	71,740			47,364		46,869			(17,836)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	07/05/2024	07/03/2025	1,000		1.004	27,100			7,001		25,269			(6,775)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	03/20/2025	03/20/2026	2,000		0.999		35,600		34,524		32,260			(1,076)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	03/06/2025	03/06/2026	1,600		0.999		38,560		35,912		30,336			(2,648)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	02/06/2025	02/06/2026	1,800		0.9889999999999999		30,240		25,837		18,276			(4,403)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	01/24/2025	01/23/2026	1,600		0.9759999999999998		44,480		36,594		30,442			(7,886)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/21/2024	08/21/2025	369		2184	11,120			4,338		3,990			(2,749)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/05/2025	03/05/2026	238		2076		6,450		5,989		4,661			(461)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/18/2024	12/18/2025	314		2227	9,100			6,525		2,240			(2,250)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	12/05/2024	12/05/2025	793		2403	42,560			28,997		10,464			(10,523)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/27/2024	11/26/2025	536		2431	28,080			18,539		5,813			(6,981)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	12/19/2024	12/19/2025	630		2261	21,140			15,216		10,547			(5,227)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	01/24/2025	01/23/2026	953		2289		48,180		39,638		21,106			(8,542)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/06/2025	03/06/2026	1,161		2095		52,080		48,503		45,486			(3,577)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/26/2024	06/26/2025	172		2915	7,550			1,784		12,193			(1,867)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2024	06/20/2025	342		2909	15,900			3,495		25,511			(3,931)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/21/2024	08/21/2025	229		3069	9,660			3,768		5,285			(2,388)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/28/2024	08/28/2025	196		3044	7,800			3,193		5,582			(1,929)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/21/2024	08/21/2025	164		2953	34,750			13,556		18,257			(8,592)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/07/2024	08/07/2025	278		2945	10,640			3,742		18,266			(2,631)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	01/15/2025	01/15/2026	156		3199		9,200		7,304		1,823			(1,896)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/18/2024	12/18/2025	289		3122	12,330			8,841		4,456			(3,049)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/31/2024	07/31/2025	161		3027	33,100			11,003		7,557			(8,184)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/26/2024	06/26/2025	206		2907	29,520			6,975		32,521			(7,299)				D/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	09/26/2024	09/26/2025	995		3091	68,820			33,654		40,244			(17,016)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/27/2025	03/27/2026	741		2981		42,460		41,993		39,085			(467)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	12/19/2024	12/19/2025	580		3149	35,100			25,264		21,887			(8,679)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	09/12/2024	09/12/2025	771		3004	41,630			18,756		32,876			(10,293)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/06/2024	06/06/2025	883		2917	66,300			12,021		53,744			(16,393)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/06/2025	03/06/2026	741		3018		34,320		31,963		29,126			(2,357)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	07/05/2024	07/03/2025	345		2896	20,200			5,218		19,257			(5,050)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/03/2024	10/03/2025	712		3088	52,360			26,612		31,520			(12,946)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/13/2024	06/13/2025	2,394		382.40217000000001	13,140			2,635		20,341			(3,249)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/16/2025	01/16/2026	4,455		381.99160999999998		36,380		28,984		56,177			(7,396)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/08/2024	08/08/2025	7,651		387.77838000000003	36,540			12,950		45,743			(9,035)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/01/2024	08/01/2025	18,108		381.04	150,420			50,415		188,821			(37,192)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	05/01/2024	05/01/2025	16,581		368.62578000000002	126,880			10,486		350,057			(31,458)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	05/01/2024	05/01/2025	5,708		376.71935999999999	25,830			2,135		74,591			(6,404)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	10/09/2024	10/09/2025	8,044		389.61917999999997	53,320			27,978		49,123			(13,184)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/16/2025	01/16/2026	12,054		386.57092999999998		74,520		59,370		119,885			(15,150)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/29/2024	08/29/2025	21,569		384.43518	185,920			76,615		182,135			(45,969)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	05/08/2024	05/08/2025	5,656		379.8399	26,250			2,676		57,201			(6,508)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	11/21/2024	11/21/2025	9,373		380.63319000000001	96,840			62,254		120,672			(23,944)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/05/2024	06/05/2025	6,917		383.4282	35,360			6,314		52,061			(8,743)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	05/08/2024	05/08/2025	11,312		375.01299999998	72,240			7,363		167,308			(17,911)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	07/02/2024	07/02/2025	5,057		385.13350000000003	22,800			5,763		34,730			(5,637)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	07/02/2024	07/02/2025	17,565		375.74	143,880			36,365		255,539			(35,575)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/13/2024	06/13/2025	20,744		374.12995000000001	189,540			38,012		329,618			(46,864)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	07/02/2024	07/02/2025	6,387		380.24887999999999	39,840			10,069		67,615			(9,851)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	05/01/2024	05/01/2025	13,047		369.72944999999999	93,600			7,736		261,109			(23,207)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	05/08/2024	05/08/2025	19,391		371.3	155,520			15,852		358,193			(38,559)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/08/2024	08/08/2025	14,510		382.85059999999999	95,700			33,916		133,239			(23,662)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/29/2024	08/29/2025	6,497		392.90122000000002	33,250			13,702		25,180			(8,221)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	11/21/2024	11/21/2025	5,988		387.54680999999999	41,860			26,910		52,419			(10,350)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/05/2024	06/05/2025	13,301		378.91728000000001	91,000			16,250		150,814			(22,500)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/01/2024	08/01/2025	4,986		390.56599999997	22,800			7,642		21,803			(5,637)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/16/2025	01/16/2026	14,151		376.64906999999999		154,980		123,473		228,802			(31,507)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/08/2024	08/08/2025	19,258		378.30187999999998	166,440			58,986		245,370			(41,153)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/29/2024	08/29/2025	4,678		389.43783999999	29,880			12,313		25,632			(7,388)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	10/09/2024	10/09/2025	17,645		383.83848	163,200			85,635		167,791			(40,352)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/01/2024	08/01/2025	13,384		385.61248000000	84,660			28,375		95,834			(20,932)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	11/21/2024	11/21/2025	15,882		392.53998000000	81,130			52,155		100,988			(20,060)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	10/09/2024	10/09/2025	12,455		393.85836	62,880			32,995		52,128			(15,547)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/05/2024	06/05/2025	17,025		375.91	139,520			24,914		240,512			(34,497)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/13/2024	06/13/2025	12,500		378.64206999999	87,420			17,532		146,164			(21,615)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	05/01/2024	05/01/2026	2,175		368.62578000000	22,880			12,414		49,770			(2,829)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	05/08/2024	05/08/2026	5,117		370.92869999999	57,950			32,000		108,360			(7,164)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	08/08/2024	08/07/2026	4,485		380.19718	49,300			33,386		69,724			(6,095)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	08/01/2024	07/31/2026	3,412		379.13479999999	42,640			28,466		55,083			(5,271)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	06/05/2024	06/05/2026	3,458		376.66181999999	37,440			22,084		59,829			(4,622)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	10/09/2024	10/09/2026	5,709		385.38	67,100			51,176		74,950			(8,284)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	01/16/2025	01/15/2027	2,883		378.17550999999		37,620		33,796		51,635			(3,824)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	06/13/2024	06/12/2026	5,053		375.25797999998	58,710			35,242		92,449			(7,258)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	08/29/2024	08/28/2026	3,378		386.35928000000	37,050			26,159		41,408			(4,580)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	07/02/2024	07/02/2026	5,323		375.74	59,600			37,362		96,470			(7,358)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	11/21/2024	11/20/2026	2,864		382.55363999999	35,750			29,366		42,888			(4,420)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	SG-	07/17/2024	07/17/2025	293		3083	14,040			4,127		3,442			(3,471)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	SG-	07/24/2024	07/24/2025	167		2974	8,900			2,787		9,755			(2,201)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	SG-	07/17/2024	07/17/2025	163		2997	31,150			9,157		11,725			(7,702)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	05/08/2024	05/08/2025	30,438		402.61975000000	164,160			16,733		346,170			(40,701)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	05/22/2024	05/22/2025	14,013		397.88744000000	128,260			18,020		233,011			(31,800)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	05/15/2024	05/15/2025	18,544		407.4812	85,400			10,352		128,614			(21,174)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	05/30/2024	05/30/2025	18,780		401.80293999998	96,600			15,658		251,790			(23,885)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	05/30/2024	05/30/2025	11,268		391.36649999999	105,840			17,155		263,718			(26,169)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	12/18/2024	12/18/2025	9,591		413.23660000000	93,100			66,756		141,224			(23,019)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	05/15/2024	05/15/2025	15,630		395.05340000000	148,090			17,950		282,982			(36,717)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	10/23/2024	10/23/2025	28,544		435.91615999999	110,400			62,176		69,663			(27,297)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	12/18/2024	12/18/2025	27,764		427.49979999999	119,900			85,972		189,141			(29,646)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	05/08/2024	05/08/2025	13,884		393.63103000000	126,360			12,880		278,691			(31,329)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	10/23/2024	10/23/2025	12,907		421.00959999999	117,000			65,893		99,409			(28,929)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	05/22/2024	05/22/2025	21,681		408.09938	110,700			15,553		166,012			(27,446)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	12/27/2024	12/26/2025	2,071		240.67580000000	5,800			4,322		8,461			(1,446)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	01/10/2025	01/09/2026	1,209		244.73506		3,960		3,104		5,472			(856)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	05/16/2024	05/16/2025	1,363		217.60966999999999	4,320			539		7,150			(1,077)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	03/13/2025	03/13/2026	1,817		272.37869999999998		6,350		6,036		7,114			(314)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	02/21/2025	02/20/2026	113		43775		117,110		105,431		90,469			(11,679)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	06/13/2024	06/13/2025	114		38724	91,520			18,354		128,082			(22,629)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	11/27/2024	11/26/2025	72		44946	68,800			45,423		32,550			(17,105)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	11/21/2024	11/21/2025	105		43607	95,220			61,213		63,590			(23,543)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	06/27/2024	06/27/2025	115		39047	118,800			28,395		157,067			(29,374)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	07/25/2024	07/25/2025	90		39815	73,080			23,088		89,088			(18,069)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	06/06/2024	06/06/2025	95		38031	101,380			18,382		138,072			(25,066)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TRU-	08/07/2024	08/07/2025	295		1944	9,060			3,186		13,520			(2,240)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TRU-	08/07/2024	08/07/2025	246		2143	21,200			7,455		7,116			(5,242)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	03/13/2025	03/13/2026	1,254		1984		48,250		45,864		48,746			(2,386)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	08/22/2024	08/22/2025	977		2129	49,140			19,305		27,542			(12,150)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	07/11/2024	07/11/2025	894		2091	42,560			11,809		24,425			(10,523)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	02/27/2025	02/27/2026	1,028		2189		40,700		37,122		28,843			(3,578)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	08/08/2024	08/08/2025	1,247		2093	56,680			20,087		38,175			(14,014)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/28/2024	08/28/2025	6,241		392.26139999999998	33,360			13,656		27,269			(8,248)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	02/05/2025	02/05/2026	6,974		396.04422		33,750		28,743		34,925			(5,007)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/14/2024	11/14/2025	9,692		385.20593000000002	67,340			41,995		87,981			(16,650)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/24/2024	10/24/2025	21,418		388.30506000000003	175,130			99,112		150,834			(43,301)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/07/2024	08/07/2025	7,686		385.63126	38,280			13,461		56,734			(9,465)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	05/30/2024	05/30/2025	13,454		374.98475999999999	89,500			14,507		199,026			(22,129)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/10/2024	10/10/2025	8,043		389.64951000000002	53,320			28,125		49,660			(13,184)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	02/26/2025	02/26/2026	5,666		390.97782000000001		41,140		37,410		41,431			(3,730)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/07/2024	08/07/2025	14,311		380.72597000000002	97,200			34,180		153,247			(24,033)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	02/26/2025	02/26/2026	10,302		396.41345999999999		53,600		48,741		52,912			(4,859)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	06/26/2024	06/26/2025	13,845		379.34589999999997	91,000			21,500		155,702			(22,500)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/26/2024	11/26/2025	7,268		388.72734000000003	50,960			33,460		52,891			(12,600)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/24/2024	10/24/2025	17,289		396.83071999999999	84,420			47,776		61,239			(20,873)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	06/26/2024	06/26/2025	15,975		374.08764000000002	142,800			33,738		252,791			(35,308)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	06/26/2024	06/26/2025	5,857		384.60415999999998	27,280			6,445		42,850			(6,745)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/10/2024	10/10/2025	17,384		383.86836	160,800			84,818		163,063			(39,758)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2024	09/11/2025	5,181		389.10816	36,800			16,479		31,618			(9,099)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/12/2024	09/12/2025	21,690		386.49545999999998	192,360			86,668		162,538			(47,562)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/10/2024	10/10/2025	12,195		393.88902000000002	62,040			32,724		53,205			(15,340)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	05/15/2024	05/15/2025	24,459		373.07655	205,160			24,868		341,592			(50,866)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/17/2024	10/17/2025	15,716		388.14	134,200			73,368		110,658			(33,181)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/02/2024	10/02/2025	17,972		398.05878000000001	93,100			47,062		51,623			(23,019)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/02/2024	10/02/2025	20,796		389.10050999999999	183,870			92,945		130,928			(45,462)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	05/30/2024	05/30/2025	1,884		380.55936000000003	8,750			1,418		18,548			(2,163)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/26/2024	11/26/2025	9,863		393.35046	52,060			34,182		51,243			(12,872)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	02/05/2025	02/05/2026	5,683		390.62425999999999		38,720		32,976		40,888			(5,744)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/12/2024	09/12/2025	11,620		395.40267	60,300			27,168		40,767			(14,909)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/26/2024	11/26/2025	14,276		384.87473999999997	124,850			81,976		134,024			(30,870)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	05/15/2024	05/15/2025	15,154		376.81105000000002	102,030			12,367		159,310			(25,297)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/22/2024	08/22/2025	9,647		386.98176999999998	66,600			26,164		65,563			(16,467)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/22/2024	08/22/2025	22,684		382.76294000000001	200,100			78,611		213,742			(49,475)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/22/2024	08/22/2025	8,344		391.20060000000001	44,480			17,474		39,203			(10,998)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/13/2024	11/13/2025	13,078		391.49567999999999	63,000			39,115		76,032			(15,577)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/28/2024	08/28/2025	21,583		384.18543	186,750			76,444		185,368			(46,174)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	05/15/2024	05/15/2025	3,190		382.03935000000001	15,360			1,862		20,010			(3,808)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	07/10/2024	07/10/2025	21,038		381.40078	164,000			45,055		206,324			(40,549)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/16/2024	10/16/2025	15,701		388.51	134,810			73,331		106,976			(33,332)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	07/10/2024	07/10/2025	13,412		383.68234000000001	91,290			25,080		109,599			(22,572)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/13/2024	11/13/2025	9,416		385.76087999999999	65,160			40,456		82,046			(16,111)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/16/2024	10/16/2025	16,473		396.66870999999998	87,040			47,346		57,259			(21,521)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2024	09/11/2025	11,657		394.51244000000003	58,950			26,398		44,458			(14,576)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/13/2024	11/13/2025	12,555		381.93768	108,480			67,353		139,075			(26,822)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/17/2024	10/17/2025	4,895		391.63326000000001	34,200			18,697		26,361			(8,456)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/14/2024	11/14/2025	12,835		390.93248	62,230			38,808		78,341			(15,387)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/28/2024	08/28/2025	4,681		389.18484000000001	30,240			12,378		26,922			(7,477)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	02/26/2025	02/26/2026	20,090		389.81304		156,000		141,857		157,734			(14,143)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/27/2024	11/26/2025	7,253		389.53453999999999	51,520			34,015		49,877			(12,809)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/02/2024	10/02/2025	3,081		394.55336999999997	19,920			10,069		12,277			(4,925)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2024	09/11/2025	21,761		385.63398000000001	189,000			84,635		173,975			(46,731)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/14/2024	11/14/2025	12,835		381.38823000000002	111,230			69,366		147,449			(27,502)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	07/10/2024	07/10/2025	5,786		388.62572	28,820			7,918		30,010			(7,126)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/27/2024	11/26/2025	14,246		385.67394000000002	125,400			82,792		127,092			(31,177)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/16/2024	10/16/2025	4,633		392.39510000000001	31,860			17,330		23,284			(7,877)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/24/2024	10/24/2025	4,903		391.79282999999998	32,870			18,602		26,489			(8,127)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/12/2024	09/12/2025	5,423		389.98088999999999	39,480			17,788		30,809			(9,762)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/17/2024	10/17/2025	16,231		395.90280000000 001	87,570			47,875		61,026			(21,652)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/27/2024	11/26/2025	9,584		394.16726	51,060			33,711		46,756			(12,694)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/07/2024	08/07/2025	19,081		376.19801000000 001	169,200			59,499		272,912			(41,835)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	05/30/2024	05/30/2025	19,374		372.01164	154,080			24,975		341,206			(38,097)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	02/05/2025	02/05/2026	16,015		386.75286		137,020		116,693		146,291			(20,327)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	11/14/2024	11/13/2026	4,715		382.15177	54,000			43,838		66,435			(6,676)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	09/12/2024	09/11/2026	6,197		386.88272999999 998	73,920			53,612		68,214			(9,138)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	05/30/2024	05/29/2026	3,767		370.89672000000 002	42,980			24,973		77,576			(5,313)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	10/02/2024	10/02/2026	7,702		388.71102000000 002	94,800			71,393		78,563			(11,704)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	02/05/2025	02/05/2027	3,100		389.07569999999 998		33,120		30,667		34,237			(2,453)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	07/10/2024	07/10/2026	4,208		377.97843999999 998	52,480			33,475		66,609			(6,479)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	11/13/2024	11/13/2026	4,708		382.32	54,540			44,216		65,872			(6,733)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	10/24/2024	10/23/2026	3,613		388.30506000000 003	41,160			32,227		38,396			(5,088)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	05/15/2024	05/15/2026	6,381		373.45	71,760			40,316		105,971			(8,871)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	02/26/2025	02/26/2027	3,091		388.26		36,120		34,485		35,876			(1,635)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2024	09/11/2026	6,217		386.02	73,200			53,017		71,216			(9,037)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	11/27/2024	11/27/2026	8,807		385.67394000000 002	106,080			88,157		107,517			(13,114)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	08/22/2024	08/21/2026	7,301		382.37941000000 001	89,040			62,010		96,906			(11,008)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	08/07/2024	08/07/2026	4,505		378.08465999999 999	50,150			33,915		71,510			(6,191)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	06/26/2024	06/26/2026	1,597		376.34118000000 001	17,400			10,765		26,848			(2,148)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	08/28/2024	08/28/2026	3,380		386.10827999999 998	37,310			26,306		38,335			(4,606)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	10/10/2024	10/09/2026	5,968		385.41	69,690			53,225		71,736			(8,616)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	10/16/2024	10/16/2026	2,574		388.51	30,400			23,478		26,982			(3,753)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	10/17/2024	10/16/2026	2,576		388.14	30,300			23,433		27,284			(3,746)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	11/26/2024	11/25/2026	8,825		384.87473999999 997	105,060			87,021		111,204			(12,988)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	06/21/2024	06/18/2026	2,332		653.29624000000 001	37,180			22,750		55,417			(4,622)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	06/27/2024	06/26/2026	1,445		659.98656000000 005	19,200			11,895		30,316			(2,374)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	03/27/2025	03/25/2027	1,293		708.98436000000 004		23,280		23,152		20,944			(128)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	12/26/2024	12/26/2025	18		43802	28,400			20,988		7,841			(7,022)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2025	01/29/2026	18		44624		12,560		10,455		3,555			(2,105)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/15/2025	01/15/2026	21		43049		14,670		11,647		9,537			(3,023)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2025	01/29/2026	18		44579		32,800		27,303		5,874			(5,497)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	12/26/2024	12/26/2025	14		44192	6,840			5,055		2,520			(1,691)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2024	07/02/2025	23		39332	12,780			3,230		20,416			(3,160)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/14/2024	08/14/2025	20		40208	29,360			10,889		48,019			(7,259)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/31/2024	07/31/2025	15		40679	25,620			8,517		26,761			(6,335)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/14/2024	08/14/2025	32		40128	23,270			8,630		37,975			(5,754)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/31/2024	07/31/2025	20		40761	11,120			3,696		16,180			(2,749)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/26/2024	06/26/2025	26		39089	19,000			4,489		31,610			(4,698)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	11/13/2024	11/13/2025	14		43167	30,720			19,073		7,274			(7,596)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/26/2024	06/26/2025	26		38893	43,700			10,325		85,637			(10,805)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	11/13/2024	11/13/2025	30		43694	19,630			12,188		6,900			(4,854)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/15/2025	01/15/2026	12		43222		19,700		15,641		8,898			(4,059)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2024	07/02/2025	15		39411	22,380			5,656		44,053			(5,534)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	10/10/2024	10/10/2025	71		42284	79,200			41,776		67,626			(19,582)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	02/06/2025	02/06/2026	74		44211		69,630		59,492		46,423			(10,138)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	02/27/2025	02/27/2026	99		43672		88,580		80,793		69,485			(7,787)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	12/27/2024	12/26/2025	140		21752	73,500			54,769		35,165			(18,324)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	10/31/2024	10/31/2025	121		20010	60,960			35,672		49,221			(15,073)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	12/12/2024	12/12/2025	199		21507	85,570			59,946		42,550			(21,157)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	03/13/2025	03/13/2026	2,900		1.01099999999999				70,180		66,710			(3,470)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	01/30/2025	01/30/2026	2,400		0.99099999999999				59,760		49,909			(9,851)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	02/13/2025	02/13/2026	2,100		1.00299999999999				53,340		46,599			(6,741)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	10/10/2024	10/10/2025	1,800		0.999	39,780			20,983		33,254			(9,836)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	01/10/2025	01/09/2026	1,800		0.995		52,020		40,780		44,661			(11,240)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2024	07/02/2025	246		2028	26,750			6,761		33,844			(6,614)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/05/2024	06/05/2025	242		2070	25,650			4,580		23,329			(6,342)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/05/2024	06/05/2025	436		2037	16,200			2,893		28,533			(4,005)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	05/08/2024	05/08/2025	341		2084	7,000			714		14,633			(1,736)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	10/23/2024	10/23/2025	271		2247	7,980			4,494		1,373			(1,973)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/02/2025	01/02/2026	224		2250		5,800		4,398		1,292			(1,402)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	02/26/2025	02/26/2026	230		2172		6,850		6,229		3,096			(621)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/17/2024	07/17/2025	536		2233	14,640			4,304		412			(3,620)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/20/2024	06/20/2025	248		2015	6,150			1,352		11,382			(1,521)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	02/05/2025	02/05/2026	216		2305		6,000		5,110		882			(890)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/14/2024	08/14/2025	240		2132	6,300			2,337		6,811			(1,558)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/12/2024	06/12/2025	438		2030	12,960			2,564		22,285			(3,204)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	05/22/2024	05/22/2025	336		2067	11,130			1,564		20,127			(2,760)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/05/2024	09/05/2025	469		2147	10,600			4,572		8,398			(2,621)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/05/2024	09/05/2025	235		2149	27,550			11,883		6,791			(6,812)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	10/23/2024	10/23/2025	226		2212	29,600			16,670		3,029			(7,319)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/31/2024	07/31/2025	444		2239	12,600			4,188		409			(3,115)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	10/30/2024	10/30/2025	224		2211	6,100			3,553		1,793			(1,508)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	06/27/2024	06/27/2025	932		2028	48,260			11,535		39,823			(11,932)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	10/10/2024	10/10/2025	685		2202	36,000			18,989		18,164			(8,901)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	07/18/2024	07/18/2025	955		2183	36,540			10,842		14,823			(9,035)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	07/25/2024	07/25/2025	990		2230	34,540			10,912		11,375			(8,540)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	11/07/2024	11/07/2025	839		2337	47,000			28,407		13,031			(11,621)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	08/29/2024	08/29/2025	636		2218	31,220			12,865		12,882			(7,719)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	02/13/2025	02/13/2026	789		2284		40,860		35,696		19,396			(5,164)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	09/06/2024	09/05/2025	956		2125	36,000			15,657		24,940			(8,975)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	08/01/2024	08/01/2025	778		2221	34,850			11,680		12,688			(8,617)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	10/17/2024	10/17/2025	789		2272	42,660			23,322		15,615			(10,548)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	11/21/2024	11/21/2025	677		2357	32,800			21,086		9,302			(8,110)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	12/27/2024	12/26/2025	846		2285	53,960			40,208		23,814			(13,453)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	09/12/2024	09/12/2025	939		2125	33,000			14,868		22,110			(8,159)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	01/03/2025	01/02/2026	838		2259		34,390		26,293		16,432			(8,097)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	12/12/2024	12/12/2025	974		2375	42,320			29,647		12,450			(10,464)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	09/26/2024	09/26/2025	860		2183	36,100			17,653		18,357			(8,926)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	03/27/2025	03/27/2026	1,065		2064		49,940		49,391		44,940			(549)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	11/14/2024	11/14/2025	770		2344	33,480			20,879		10,138			(8,278)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	10/31/2024	10/31/2025	410		2212	21,330			12,482		11,026			(5,274)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	09/19/2024	09/19/2025	843		2221	51,870			24,368		20,684			(12,825)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2025	01/29/2026	279		3257		11,520		9,589		1,468			(1,931)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	12/26/2024	12/26/2025	158		3200	5,350			3,954		934			(1,323)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	03/05/2025	03/05/2026	166		3074		19,600		18,200		9,713			(1,400)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2025	01/29/2026	155		3221		24,200		20,145		2,250			(4,055)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	03/05/2025	03/05/2026	232		3008		11,060		10,270		7,749			(790)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/10/2025	01/09/2026	226		3081		11,900		9,329		4,986			(2,571)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/27/2024	06/27/2025	1,855		376.55538000000001	7,490			1,790		13,456			(1,852)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/10/2024	10/10/2025	5,018		398.96857	25,200			13,292		22,988			(6,231)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	03/06/2025	03/06/2026	1,224		408.21138000000002		6,200		5,774		6,085			(426)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/13/2025	02/13/2026	1,724		412.96301999999997		7,420		6,482		7,279			(938)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	08/01/2024	08/01/2025	1,288		385.98014000000001	8,550			2,866		10,322			(2,114)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	01/03/2025	01/02/2026	2,009		397.73187000000001		17,120		13,089		23,294			(4,031)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/06/2024	06/06/2025	2,123		377.51352000000003	10,720			1,944		18,815			(2,651)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/23/2024	05/23/2025	2,399		373.58963999999997	16,740			2,418		31,949			(4,185)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/31/2024	10/31/2025	3,762		397.49392999999998	20,400			11,937		19,710			(5,044)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/10/2024	10/10/2025	10,789		414.91136999999998	107,070			56,476		112,388			(26,473)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/06/2024	11/06/2025	11,627		422.40989999999999	109,510			65,887		82,289			(27,077)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	07/10/2024	07/10/2025	28,300		409.09338000000002	117,700			32,335		283,488			(29,102)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/27/2024	06/27/2025	34,719		407.11748999999998	166,370			39,764		376,237			(41,135)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/23/2024	05/23/2025	21,595		404.72210999999999	106,920			15,444		233,235			(26,730)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	03/06/2025	03/06/2026	10,034		428.23376000000002		83,640		77,895		85,574			(5,745)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/30/2024	10/30/2025	28,007		432.6918	101,920			59,360		75,563			(25,200)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	08/01/2024	08/01/2025	26,525		421.31635	98,880			33,141		97,326			(24,448)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/06/2024	11/06/2025	22,018		436.96181999999999	83,660			50,334		39,432			(20,685)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	09/11/2024	09/11/2025	8,600		412.76627999999999	76,840			34,409		90,643			(18,999)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/31/2024	10/31/2025	27,841		431.38258000000002	104,340			61,056		86,143			(25,798)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/20/2025	02/20/2026	7,626		428.88914999999997		56,110		50,098		58,643			(6,012)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/05/2025	02/05/2026	18,580		434.33816000000002		75,000		63,874		90,364			(11,126)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/20/2025	02/20/2026	16,235		435.80016000000001		77,220		68,946		77,715			(8,274)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2025	01/29/2026	10,219		420.06686999999999		86,920		72,354		120,796			(14,566)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	07/10/2024	07/10/2025	6,877		393.21359999999999	76,960			21,143		164,328			(19,029)				D/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	01/03/2025	01/02/2026	6,279		422.01780000000002		41,000		31,346		60,015			(9,654)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/31/2024	05/30/2025	18,878		405.04892999999998	93,720			15,317		206,729			(23,365)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/13/2025	02/13/2026	11,575		425.55088000000001		102,930		89,922		105,882			(13,008)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	09/11/2024	09/11/2025	24,787		429.37182000000001	72,520			32,475		54,492			(17,931)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/31/2024	05/30/2025	10,902		394.51841000000002	104,140			17,020		223,996			(25,963)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/06/2024	06/06/2025	24,153		403.88672000000003	132,860			24,090		298,127			(32,850)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/30/2024	10/30/2025	10,253		416.29590000000002	103,730			60,414		107,043			(25,648)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/06/2025	02/06/2026	9,161		421.67160000000001		85,100		72,709		101,695			(12,391)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/31/2024	10/31/2025	10,284		415.03629000000001	105,780			61,899		116,122			(26,154)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/05/2025	02/05/2026	9,414		421.82470000000001		84,360		71,845		103,059			(12,515)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/13/2025	02/13/2026	16,500		436.92056000000002		73,030		63,801		69,147			(9,229)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/23/2024	05/23/2025	14,130		394.59467999999998	130,380			18,833		283,991			(32,595)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	03/06/2025	03/06/2026	16,397		439.67511999999999		65,660		61,150		63,821			(4,510)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/06/2024	06/06/2025	7,697		394.84447999999998	73,370			13,303		158,656			(18,141)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	01/03/2025	01/02/2026	21,852		434.35982999999999		60,030		45,896		85,995			(14,134)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2025	01/29/2026	16,450		430.89954		69,300		57,687		99,761			(11,613)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/06/2025	02/06/2026	18,569		434.1925		78,750		67,284		92,056			(11,466)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/10/2024	10/10/2025	21,326		430.05703	83,300			43,938		61,211			(20,596)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	01/24/2025	01/22/2027	1,000		443.49175000000002		28,620		26,094		32,065			(2,526)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/13/2024	06/12/2026	2,539		646.78047000000004	38,920			23,363		68,568			(4,812)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	11/07/2024	11/07/2025	2,003		248.90105	6,250			3,777		9,650			(1,545)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	07/25/2024	07/25/2025	2,290		210.90678	6,500			2,054		9,815			(1,607)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2025	2,427		953.25163999999995	52,440			1,300		12,360			(13,002)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/24/2024	04/24/2025	1,277		946.58	22,080			1,399		8,316			(5,474)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2025	528		951.33939999999996	11,850			294		3,213			(2,938)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/03/2024	04/03/2025	1,463		949.31793000000005	34,440			190		1,893			(8,539)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2026	1,688		956.12	45,760			23,509		37,777			(5,657)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/06/2026	841		949.76666	23,840			10,184		14,498			(2,947)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2026	523		946.78578000000005	15,950			7,427		11,010			(1,972)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/24/2024	01/23/2026	529		941.75779999999997	15,150			6,181		12,087			(1,873)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2026	528		959.94448	13,500			6,935		10,866			(1,669)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/06/2026	841		954.52500999999995	22,160			9,467		16,312			(2,740)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/24/2024	01/23/2026	635		937.97569999999996	19,320			7,882		15,805			(2,388)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/15/2023	03/13/2026	2,081		914.84604000000002	58,710			18,602		86,021			(4,839)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/05/2027	946		953.57334000000003	30,060			18,581		25,854			(2,477)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/24/2024	01/22/2027	635		943.64890000000003	20,940			12,675		20,401			(1,726)				0/0

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML	04/10/2024	04/09/2027	633		954.20776000000001	20,640			13,949		20,073			(1,701)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML	02/07/2024	02/07/2028	1,051		954.52500999995	37,400			26,711		41,200			(2,307)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML	03/09/2022	03/09/2026	1,021		978.17089999996	49,800			11,673		10,073			(3,072)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML	04/10/2024	04/10/2028	950		958.98835999994	32,940			24,948		40,378			(2,032)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML	03/15/2023	03/15/2027	2,300		916.67208000000005	72,240			35,303		106,761			(4,456)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML	03/23/2022	03/23/2026	512		977.91189999995	23,950			5,844		5,277			(1,477)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML	03/06/2024	03/06/2028	523		953.46	19,200			14,081		20,694			(1,184)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	02/07/2024	02/07/2029	3,573		954.52500999995	140,420			108,335		173,898			(6,925)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	03/06/2024	03/06/2029	3,350		954.41345999999	133,760			105,233		163,318			(6,600)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	04/24/2024	04/24/2029	3,726		944.7	137,550			111,910		208,944			(6,787)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	03/09/2022	03/09/2027	1,021		973.27509999995	58,200			22,559		19,782			(2,872)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	04/10/2024	04/10/2029	4,642		954.20776000001	184,800			148,934		253,733			(9,118)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	01/24/2024	01/24/2029	3,384		945.54	135,040			103,148		178,925			(6,660)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	03/23/2022	03/23/2027	512		978.88789999995	26,750			10,574		9,044			(1,320)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	03/15/2023	03/15/2028	3,614		914.84604000002	127,380			75,311		224,463			(6,282)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	04/03/2024	04/03/2029	4,181		956.01	166,400			133,467		205,741			(8,211)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	04/11/2024	04/11/2025	366		18454	122,610			3,396		159,270			(30,568)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	04/25/2024	04/25/2025	4,400		17431	42,680			2,837					(10,640)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	04/10/2024	04/10/2025	7,900		18012	92,430			2,292		1			(22,917)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	04/24/2024	04/24/2025	4,400		17527	42,680			2,704					(10,582)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	04/24/2024	04/24/2025	10,023		372.11327999997	67,710			4,290		176,549			(16,788)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	04/18/2024	04/17/2025	7,836		372.69069999999	54,230			2,410		133,330			(13,558)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	04/17/2024	04/17/2025	7,017		379.43295999998	32,500			1,433		72,248			(8,058)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	04/17/2024	04/17/2025	24,829		371.28107999997	192,280			8,475		457,405			(47,673)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	04/18/2024	04/17/2025	7,295		378.98239999998	33,480			1,488		78,377			(8,370)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	04/17/2024	04/17/2025	7,826		373.13378	54,230			2,390		129,711			(13,445)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	04/18/2024	04/17/2025	25,128		370.84019999998	194,370			8,639		473,981			(48,593)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	04/24/2024	04/24/2025	7,043		377.65068000002	33,280			2,109		85,254			(8,251)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	04/24/2024	04/24/2025	22,754		368.79084	188,160			11,922		476,192			(46,651)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	02/07/2024	02/06/2026	5,755		365.25488999999	62,160			26,555		144,248			(7,685)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	04/18/2024	04/17/2026	3,513		369.35980000001	39,910			20,973		77,395			(4,954)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	03/14/2024	03/13/2026	3,249		369.35	35,760			17,066		70,951			(4,439)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	04/17/2024	04/17/2026	3,239		369.79892000001	36,840			19,280		70,250			(4,554)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	04/24/2024	04/24/2026	7,043		369.16	77,740			41,433		156,766			(9,611)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	03/13/2024	03/13/2026	3,235		370.89	35,760			16,996		66,647			(4,421)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	02/22/2024	02/20/2026	4,402		363.87351000000001	47,040			21,087		115,681			(5,839)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	03/28/2024	03/27/2026	10,982		369.97003000000001	140,630			69,927		235,320			(17,482)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	01/04/2024	01/02/2026	1,382		361.81	14,950			5,691		38,619			(1,856)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	01/11/2024	01/09/2026	2,758		362.27735999999999	30,700			12,000		75,885			(3,816)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML	04/18/2024	04/17/2026	5,608		625.33317	93,600			49,188		207,035			(11,619)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML	04/25/2024	04/24/2026	3,300		635.42594999999994	58,860			31,500		102,826			(7,307)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML	02/01/2024	01/30/2026	1,483		625.15300999999999	23,360			9,795		46,879			(2,900)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML	03/21/2024	03/20/2026	4,528		651.48979999999995	64,750			31,527		91,897			(8,038)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML	03/07/2024	03/06/2026	3,296		644.35080000000005	46,260			21,631		75,603			(5,743)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML	02/23/2024	02/23/2026	2,020		641.06482000000005	30,250			13,648		48,127			(3,745)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML	02/29/2024	02/27/2026	1,477		623.61180000000002	27,840			12,749		51,194			(3,456)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML	03/14/2024	03/13/2026	1,648		640.11123999999995	26,010			12,413		42,325			(3,229)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	04/25/2024	04/25/2025	4,168		213.11304000000001	11,340			754		18,807			(2,827)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	04/11/2024	04/11/2025	2,730		222.4376	7,920			219		16,754			(1,975)				0/0
SPLY5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	02/22/2024	02/20/2026	2,501		200.75984	14,850			6,657		27,275			(1,843)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	04/17/2024	04/17/2025	1,577		254.05	9,560			421		10,745			(2,370)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	04/24/2024	04/24/2025	3,563		257.50310000000002	14,670			930		15,037			(3,637)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	04/17/2024	04/17/2025	788		257.60669999999999	3,540			156		2,931			(878)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	02/28/2024	02/27/2026	3,989		249.46639999999999	36,200			16,509		51,753			(4,475)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	03/20/2024	03/20/2026	2,746		255.68476000000001	22,680			10,997		24,114			(2,804)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	01/18/2024	01/16/2026	404		247.52	3,400			1,360		5,771			(422)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	04/10/2024	04/10/2025	1,482		5717	202,440			5,019		375,331			(50,192)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	04/10/2024	04/10/2025	494		5700	71,400			1,770		133,500			(17,702)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	02/07/2024	02/06/2026	353		5697	62,400			26,657		95,548			(7,714)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	02/28/2024	02/27/2026	229		5637	47,840			21,817		73,092			(5,914)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	01/10/2024	01/09/2026	197		5591	37,180			14,453		69,215			(4,596)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	04/10/2024	04/10/2026	370		5717	69,510			35,710		111,268			(8,593)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	01/31/2024	01/30/2026	285		5596	56,640			23,652		99,399			(7,002)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	03/06/2024	03/06/2026	526		5703	102,300			47,637		142,140			(12,647)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	02/28/2024	02/27/2026	599		5666	116,960			53,339		177,939			(14,459)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	01/31/2024	01/30/2026	320		5647	56,340			23,527		98,639			(6,965)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	03/13/2024	03/13/2026	297		5658	67,660			32,157		92,360			(8,365)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	01/10/2024	01/09/2026	107		5663	16,920			6,577		31,362			(2,092)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	02/14/2024	02/13/2026	566		5640	110,400			48,224		178,480			(13,648)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	02/07/2024	02/06/2026	106		5714	17,940			7,664		27,335			(2,218)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/14/2024	02/13/2026	265		5651	50,400			22,015		81,297			(6,231)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/13/2024	03/13/2026	105		5704	21,540			10,237		28,979			(2,663)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/06/2024	03/06/2026	596		5697	117,300			54,622		163,580			(14,501)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/10/2024	04/10/2026	706		5723	130,400			66,991		208,975			(16,121)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/20/2024	03/20/2026	244		5737	47,880			23,217		60,517			(5,919)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/20/2024	03/20/2026	557		5743	108,160			52,446		136,125			(13,371)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/10/2024	04/09/2027	741		5723	168,000			113,538		252,268			(13,846)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/07/2024	02/05/2027	441		5680	100,000			61,813		145,399			(8,242)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/15/2023	03/13/2026	36		5602	7,200			2,281		12,619			(593)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/28/2024	02/26/2027	564		5643	139,200			88,721		200,947			(11,473)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/13/2024	03/12/2027	262		5727	62,550			40,669		80,713			(5,155)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/31/2024	01/29/2027	409		5608	96,600			59,092		154,943			(7,962)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/10/2024	01/08/2027	250		5630	53,620			31,769		90,375			(4,419)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/14/2024	02/12/2027	602		5629	145,180			90,671		219,563			(11,965)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/20/2024	03/19/2027	627		5743	147,960			97,150		184,227			(12,195)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/06/2024	03/05/2027	578		5708	135,300			87,102		181,433			(11,151)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/07/2024	02/07/2028	494		5680	129,640			92,587		180,659			(7,997)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/15/2023	03/15/2027	36		5602	8,440			4,125		13,977			(521)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/28/2024	02/28/2028	388		5598	116,820			85,113		162,463			(7,206)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/06/2024	03/06/2028	893		5697	245,310			179,905		319,404			(15,132)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/14/2024	02/14/2028	566		5629	156,160			112,277		225,333			(9,633)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/10/2024	04/10/2028	776		5711	205,920			155,957		297,391			(12,702)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/13/2024	03/13/2028	419		5716	116,160			85,747		147,556			(7,165)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/31/2024	01/31/2028	445		5602	121,750			86,368		184,280			(7,510)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/20/2024	03/20/2028	662		5737	181,260			134,672		221,893			(11,181)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/10/2024	01/10/2028	125		5686	28,490			19,800		45,028			(1,757)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/10/2024	01/10/2029	286		5635	79,840			60,372		120,082			(3,937)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/20/2024	03/20/2029	697		5743	210,400			167,143		253,100			(10,382)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/15/2023	03/15/2028	36		5602	9,540			5,640		15,089			(470)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/31/2024	01/31/2029	427		5602	130,080			99,859		188,289			(6,415)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/07/2024	02/07/2029	529		5680	155,100			119,661		209,384			(7,649)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/06/2024	03/06/2029	1,069		5697	326,960			257,230		414,105			(16,133)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/14/2024	02/14/2029	761		5634	230,480			178,701		321,262			(11,366)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/10/2024	04/10/2029	459		5706	136,240			109,799		190,174			(6,722)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/28/2029	493		5632	155,680			121,900		209,493			(7,677)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/13/2024	03/13/2029	280		5716	86,080			68,052		106,831			(4,247)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/24/2024	04/24/2025	23		38230	18,720			1,186		30,497			(4,641)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BOM-	04/04/2024	04/04/2025	155		38520	129,000			1,072		208,641			(32,161)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOM-	04/04/2024	04/04/2025	268		17789	96,384			801		153,365			(24,029)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	04/04/2024	04/04/2025	5,100		17879	51,510			428		1			(12,842)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	04/11/2024	04/11/2025	7,900		18308	91,640			2,539		1			(22,847)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	04/03/2024	04/03/2025	5,000		18160	50,000			275		1			(12,397)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	04/18/2024	04/17/2025	6,900		17394	85,560			3,803		1			(21,390)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	04/17/2024	04/17/2025	7,900		17494	84,530			3,726		1			(20,958)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/03/2024	04/03/2025	267		2981	12,560			69		19,984			(3,114)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/10/2024	04/10/2025	407		2954	17,160			425		27,554			(4,255)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/17/2024	04/17/2025	177		2794	28,000			1,234		47,968			(6,942)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/17/2024	04/17/2025	424		2828	17,760			783		27,527			(4,403)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/10/2024	04/10/2025	170		2916	26,350			653		25,456			(6,533)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	04/10/2024	04/10/2025	19,377		370.45528999999 999	165,600			4,106		371,774			(41,058)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	04/10/2024	04/10/2025	9,689		379.74453999999 997	45,000			1,116		97,584			(11,157)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	04/10/2024	04/10/2025	8,612		373.79942	59,840			1,484		136,594			(14,836)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOM-	04/10/2024	04/10/2026	4,844		371.19842999999 997	54,000			27,742		99,599			(6,676)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/18/2024	04/17/2025	4,351		367.0145	25,280			1,124		64,375			(6,320)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/18/2024	04/17/2025	37,254		395.69000000000 001	189,060			8,403		633,918			(47,265)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/18/2024	04/17/2025	10,061		385.40199999999 999	96,570			4,292		274,359			(24,143)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/17/2024	04/17/2025	35,416		394.96731999999 997	178,100			7,850		628,188			(44,157)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/17/2024	04/17/2025	16,346		386.52471000000 003	139,800			6,162		427,336			(34,661)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/04/2024	04/02/2026	2,744		645.52278999999 999	32,700			16,531		62,119			(4,065)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/18/2024	04/17/2025	5,974		1179	304,635			13,539		1,234			(76,159)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2024	04/04/2025	4,319		1187	280,602			2,332					(69,956)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/11/2024	04/11/2025	5,776		1207	304,980			8,448		1			(76,034)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/19/2024	01/16/2026	785		1184	50,679			20,300		18,546			(6,300)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/21/2024	03/20/2026	830		1207	65,280			31,785		17,843			(8,104)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/28/2024	03/27/2026	1,317		1213	109,344			54,370		28,943			(13,592)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/05/2024	01/05/2026	177		1172	10,738			4,121		4,551			(1,329)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/07/2024	03/06/2026	498		1239	32,442			15,169		6,987			(4,027)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/21/2024	03/20/2026	249		1245	16,293			7,933		3,733			(2,023)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/25/2024	01/23/2026	86		1160	6,686			2,739		2,626			(830)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/15/2024	02/13/2026	428		1162	34,845			15,305		13,453			(4,332)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/08/2024	02/06/2026	425		1194	31,095			13,339		9,620			(3,860)				D/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2024	04/02/2026	1,016		1200	79,596			40,238		29,114			(9,895)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/11/2024	04/10/2026	1,842		1183	149,424			77,082		50,087			(18,549)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/11/2024	01/09/2026	872		1204	50,510			19,744		16,265			(6,279)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/15/2024	02/13/2026	599		1207	38,787			17,036		12,180			(4,822)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/18/2024	04/17/2026	1,905		1156	149,534			78,583		73,397			(18,563)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/23/2024	02/23/2026	681		1227	41,656			18,794		11,739			(5,157)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/01/2024	01/30/2026	341		1222	21,276			8,921		5,678			(2,641)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/14/2024	03/13/2026	421		1191	34,360			16,398		11,568			(4,265)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/28/2024	03/27/2026	412		1251	28,480			14,161		6,320			(3,540)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/14/2024	03/13/2026	1,095		1180	94,042			44,881		33,108			(11,674)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2024	04/02/2026	1,016		1248	62,736			31,715		18,944			(7,799)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/08/2024	02/06/2026	85		1184	6,555			2,812		2,134			(814)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/23/2024	02/23/2026	511		1187	38,268			17,265		13,001			(4,737)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/07/2024	03/06/2026	415		1177	36,670			17,146		10,723			(4,552)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/11/2024	04/11/2025	20,479		347.144990000001	166,992			4,626		2			(41,632)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2024	04/04/2025	14,218		347.213166	123,725			1,028		1			(30,846)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/18/2024	04/17/2025	20,824		343.121372000001	166,850			7,416		991			(41,713)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/19/2024	01/16/2026	4,419		338.777288	51,915			20,795		22,989			(6,454)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2024	04/02/2026	5,513		346.172567000002	65,284			33,003		24,523			(8,115)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/23/2024	02/23/2026	2,909		346.109699999998	30,850			13,919		10,277			(3,819)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/21/2024	03/20/2026	3,447		347.452800000002	40,308			19,626		11,365			(5,004)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/14/2024	03/13/2026	6,076		344.593857000001	75,684			36,120		26,519			(9,395)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/18/2024	04/17/2026	2,346		343.121372000001	25,144			13,214		11,614			(3,121)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/28/2024	03/27/2026	4,292		349.645300000002	50,355			25,038		13,202			(6,260)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/11/2024	01/09/2026	6,187		342.835699999997	62,832			24,560		24,093			(7,811)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/07/2024	03/06/2026	1,436		349.966211999998	14,885			6,960		3,583			(1,848)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/08/2024	02/06/2026	2,908		343.927399999998	33,730			14,469		11,353			(4,187)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/15/2024	02/13/2026	2,919		340.851400000001	35,710			15,685		14,161			(4,439)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/11/2024	04/10/2026	2,307		346.799572000001	25,432			13,119		8,079			(3,157)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/29/2024	02/27/2026	3,773		340.418200000001	50,271			23,021		19,370			(6,241)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/10/2024	04/10/2025	493		2030	12,980			322		24,966			(3,218)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/11/2024	04/11/2025	1,958		2065	79,040			2,189		28,883			(19,705)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/05/2023	04/04/2025	2,053		922.912900000004	54,150			223		45,952			(6,694)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/12/2025	1,407		917.48235	40,560			9,137		42,072			(5,014)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/18/2025	3,604		944.423480000004	92,480			13,720		48,563			(11,433)				D/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/20/2025	1,939		928.13	49,059			5,399		39,413			(6,073)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/18/2025	1,484		943.48	38,640			5,732		20,723			(4,777)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/28/2025	542		921.947130000002	14,100			4,668		16,212			(1,743)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/24/2023	05/23/2025	1,969		916.024279999998	49,680			3,549		64,784			(6,142)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/08/2025	1,721		929.43	44,640			7,910		40,507			(5,519)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/08/2023	11/07/2025	550		905.00229999999	14,900			4,503		23,144			(1,842)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/28/2025	542		922.87	13,900			4,602		15,878			(1,718)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/26/2023	04/25/2025	2,395		922.08115999999995	58,080			1,915		61,482			(7,180)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/21/2025	1,304		913.639400000002	36,960			11,864		49,555			(4,563)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/06/2025	1,409		918.710400000005	36,387			3,299		37,950			(4,498)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/17/2023	05/16/2025	1,626		917.8107	41,550			2,568		40,960			(5,137)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/01/2023	05/30/2025	3,462		931.714600000002	75,072			6,093		53,668			(9,294)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/12/2025	1,948		926.721850000002	48,240			10,867		44,560			(5,964)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/02/2025	1,516		925.106499999998	36,120			1,538		33,400			(4,465)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/26/2023	04/25/2025	980		923.002320000005	23,400			771		24,293			(2,893)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/05/2025	867		922.316799999994	22,800			7,767		27,978			(2,819)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/09/2025	2,378		924.194880000001	60,302			3,148		50,742			(7,455)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/14/2025	654		893.791100000003	24,120			7,521		35,966			(2,982)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/27/2025	3,980		933.278199999997	95,460			11,408		68,310			(11,801)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/12/2025	960		936.212899999999	25,830			9,048		23,569			(3,193)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/26/2025	1,438		903.066029999996	36,400			8,900		65,720			(4,500)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/20/2025	2,694		930.9144	65,045			7,158		49,400			(8,052)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/26/2025	2,655		917.529549999997	52,320			12,793		90,483			(6,468)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2023	09/05/2025	2,164		919.439700000002	59,800			12,914		68,952			(7,403)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/19/2025	1,638		915.81	41,400			9,724		51,399			(5,118)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/17/2023	05/16/2025	1,084		916.891049999995	28,200			1,743		28,202			(3,486)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	08/29/2025	1,935		925.668400000002	54,540			11,238		47,993			(6,743)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/17/2025	1,438		899.589500000004	38,610			10,554		66,548			(4,773)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/12/2025	1,494		934.338600000004	41,440			14,515		38,297			(5,123)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/11/2025	1,300		921.937099999999	32,520			447		30,021			(4,020)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/19/2025	961		923.812999999999	31,050			11,175		28,087			(3,839)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/09/2025	1,621		925.12	40,485			2,113		33,226			(5,005)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/08/2025	968		934.077199999995	23,220			4,115		19,859			(2,871)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/31/2025	890		902.766700000001	20,640			6,039		38,975			(2,552)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/15/2025	652		904.31084999999996	21,060			3,934		26,579			(2,604)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/11/2025	2,276		921.01430000000005	57,960			796		54,607			(7,165)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/03/2025	1,299		924.74379999999996	32,520			4,166		30,488			(4,031)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/14/2025	1,635		914.89710000000002	43,650			13,611		61,856			(5,396)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/01/2023	05/30/2025	1,406		931.71460000000002	30,498			2,475		21,802			(3,776)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/19/2023	04/17/2025	2,167		921.90716999999995	54,200			1,193		50,771			(6,710)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/10/2025	1,973		911.26779999999997	50,940			13,435		78,015			(6,298)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/05/2025	867		924.16319999999996	22,080			7,522		26,896			(2,730)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/05/2023	04/04/2025	1,296		913.65599999999995	39,600			163		41,009			(4,896)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/24/2025	1,231		897.06399999999996	28,380			8,031		59,760			(3,509)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/14/2023	06/13/2025	1,831		927.76130000000001	46,070			4,620		41,219			(5,695)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/02/2025	3,791		924.18330000000003	91,700			3,905		86,482			(11,337)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/10/2025	1,644		912.18	41,850			11,037		63,829			(5,174)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/06/2025	2,819		917.78800000000001	73,892			6,699		78,256			(9,135)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/22/2025	1,083		921.58309999999994	28,000			5,500		32,376			(3,462)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/19/2023	04/17/2025	1,842		923.75283000000002	44,710			984		39,887			(5,535)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/25/2025	1,169		931.89689999999996	35,640			5,630		22,543			(4,406)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/19/2025	961		925.68679999999995	30,150			10,851		26,933			(3,727)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/24/2023	05/23/2025	4,266		918.77786000000003	102,570			7,326		129,519			(12,680)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/12/2023	07/11/2025	535		935.88800000000003	12,800			1,776		9,821			(1,582)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/28/2023	12/26/2025	1,166		941.36350000000004	32,087			11,873		19,903			(3,972)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/19/2025	1,747		918.55740000000003	42,176			9,907		51,020			(5,214)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	08/29/2025	1,290		923.80780000000004	37,440			7,714		33,667			(4,629)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	08/01/2025	1,178		933.43	30,360			5,088		24,213			(3,753)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/03/2025	3,356		917.35329999999999	94,860			12,151		98,603			(11,760)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/25/2025	1,487		925.30769999999995	50,120			7,917		35,400			(6,196)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/21/2025	1,196		911.79930000000002	34,980			11,228		47,089			(4,319)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/27/2025	1,721		930.4896	43,200			5,163		32,798			(5,341)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/05/2023	04/02/2026	2,485		921.0616	79,120			26,543		82,671			(6,527)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2023	02/13/2026	2,285		917.33169999999996	69,510			20,242		75,867			(5,729)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/12/2025	2,399		915.11609999999996	74,140			17,313		84,080			(6,110)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2022	11/21/2025	1,752		917.04359999999997	50,560			10,824		58,215			(4,163)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/13/2022	07/11/2025	1,405		923.26976000000002	47,450			4,389		34,948			(3,911)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/26/2026	1,399		930.4896	41,990			17,342		41,338			(3,461)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2022	04/04/2025	1,549		967.40160000000003	53,250			146		4			(4,389)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/22/2022	06/20/2025	2,920		923.81529999999998	96,930			7,101		75,549			(7,989)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	10/31/2025	1,884		907.57295999999997	51,850			10,114		75,216			(4,273)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/20/2022	04/17/2025	1,659		964.36	59,200			868		599			(4,884)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/21/2022	09/19/2025	4,279		911.53	133,770			20,948		164,534			(11,025)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2022	07/18/2025	2,473		931.79988000000003	80,040			7,916		53,050			(6,597)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/09/2026	1,754		911.26779999999997	53,120			27,046		85,832			(4,378)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2023	02/06/2026	3,369		923.96109999999999	93,930			26,751		101,952			(7,741)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2022	09/26/2025	1,102		916.71640000000002	28,900			4,711		37,979			(2,382)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/19/2023	04/17/2026	2,059		921.90716999999995	60,990			21,279		68,003			(5,027)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/08/2026	2,919		924.19488000000001	87,588			32,244		88,719			(7,219)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/01/2026	3,791		925.10649999999998	109,200			39,500		125,846			(9,000)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/25/2026	1,217		898.54618000000005	38,610			19,164		70,026			(3,182)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/13/2026	1,853		915.81470000000002	54,060			29,258		86,947			(4,455)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/01/2023	06/01/2026	1,623		924.32	49,320			19,205		49,811			(4,057)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/18/2026	1,281		929.43460000000005	44,280			25,384		42,572			(3,649)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2022	11/14/2025	2,296		913.54549999999995	70,980			14,755		81,761			(5,850)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/17/2023	05/15/2026	1,951		917.8107	58,680			21,978		66,946			(4,836)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2023	02/23/2026	2,086		915.3741	55,860			16,748		75,658			(4,595)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/11/2026	1,707		935.27570000000003	54,720			31,018		61,476			(4,510)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/27/2026	650		911.79556000000002	23,160			12,831		28,029			(1,909)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/28/2023	12/28/2026	1,166		942.30674999999997	36,762			21,372		29,585			(3,024)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/04/2026	975		925.0865	29,340			16,443		35,186			(2,418)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2022	08/29/2025	1,944		928.55733999999995	58,680			8,060		49,600			(4,836)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/04/2022	05/02/2025	1,781		955.29430000000002	62,900			1,786		4,823			(5,184)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/04/2023	10/02/2026	665		906.32083999999998	18,780			9,442		30,530			(1,548)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/16/2026	2,955		910.16471999999999	93,690			24,904		116,044			(7,729)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2022	08/15/2025	2,965		939.77750000000003	102,480			12,763		39,196			(8,446)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/26/2022	10/24/2025	2,424		905.59518000000003	75,680			14,277		107,685			(6,237)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/23/2026	1,455		897.95749999999998	39,650			20,696		75,527			(3,268)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2022	07/07/2025	859		923.37343999999996	31,200			2,766		21,139			(2,567)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/08/2022	09/08/2025	1,618		930.12199999999996	50,250			7,349		39,165			(4,134)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/07/2026	1,184		934.07719999999995	34,320			15,494		38,955			(2,829)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/29/2023	03/27/2026	2,614		919.2183	74,640			24,607		90,169			(6,152)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/30/2022	11/28/2025	1,307		915.42546000000004	41,880			9,243		49,413			(3,452)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/14/2023	06/12/2026	2,046		927.76130000000001	61,370			24,559		65,551			(5,058)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/17/2026	2,438		941.59303999999997	77,510			33,502		68,809			(6,388)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/05/2026	1,735		920.55520000000001	52,704			20,753		57,554			(4,344)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/18/2026	1,965		921.30489999999998	55,170			27,029		67,992			(4,547)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/10/2026	2,276		923.78290000000004	68,460			23,447		68,382			(5,642)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/10/2025	2,665		893.28607999999997	89,520			15,740		137,803			(7,378)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2022	08/08/2025	2,651		942.02702999999997	86,750			10,248		30,727			(7,150)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	07/31/2026	1,286		933.43	39,360			17,517		42,531			(3,244)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/24/2023	05/22/2026	1,859		916.94213999999999	54,400			20,724		72,915			(4,484)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2022	04/25/2025	1,996		951.97	71,250			1,566		6,163			(5,872)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/03/2025	2,422		906.49339999999995	77,440			13,119		104,268			(6,382)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2022	12/05/2025	3,389		913.02030000000002	107,570			24,430		134,795			(8,866)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/24/2026	1,169		932.83820000000003	40,040			17,563		33,801			(3,300)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/27/2022	07/25/2025	2,667		932.57370000000003	94,000			9,899		50,302			(7,747)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/03/2022	08/01/2025	3,185		936.22871999999995	114,900			12,837		53,901			(9,470)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/14/2026	544		920.86995000000002	15,970			7,312		18,623			(1,316)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/22/2023	03/20/2026	1,749		910.9914	54,560			17,637		77,561			(4,497)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	08/28/2026	1,397		924.73810000000003	45,890			21,600		47,557			(3,782)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/08/2023	11/06/2026	550		917.73599999999999	14,750			7,888		21,519			(1,216)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	12/29/2025	2,200		905.59307999999999	68,600			17,056		93,281			(5,644)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/23/2026	1,960		922.19410000000005	55,440			15,078		57,520			(4,569)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/18/2022	05/16/2025	319		948.73239999999998	9,570			394		1,956			(789)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/11/2026	1,948		923.02605000000005	60,300			29,156		65,181			(4,970)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/06/2026	1,407		925.66759999999999	41,210			17,365		45,616			(3,390)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2023	09/04/2026	2,489		919.43970000000002	80,500			38,442		106,447			(6,641)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2022	10/17/2025	3,108		900.94	94,360			17,196		140,292			(7,777)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/13/2022	04/11/2025	723		979.25170000000003	22,190			203		1			(1,829)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/24/2022	08/22/2025	1,709		934.17790000000002	56,960			7,459		32,492			(4,695)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/16/2026	1,659		900.49360000000001	51,300			26,449		83,027			(4,228)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2023	01/09/2026	3,058		915.75	93,240			24,164		114,553			(7,685)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/14/2022	09/12/2025	978		925.74130000000002	29,340			4,406		26,976			(2,418)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/20/2026	1,413		912.71939999999995	47,320			25,890		61,264			(3,896)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2022	12/19/2025	2,630		911.71736999999996	79,920			19,175		99,032			(6,587)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/29/2022	06/27/2025	1,187		919.34590000000003	42,900			3,418		32,740			(3,536)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2023	01/05/2026	3,202		904.84424999999999	95,990			24,480		137,921			(7,897)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/08/2022	06/06/2025	318		936.94399999999996	12,030			727		4,365			(991)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/15/2022	06/13/2025	2,815		937.52509999999995	77,740			5,197		38,859			(6,407)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/22/2026	2,586		928.13	76,102			31,095		79,809			(6,261)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2022	05/23/2025	740		944.48720000000003	25,900			1,233		7,581			(2,135)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/11/2022	05/09/2025	957		926.12660000000005	41,580			1,447		20,372			(3,427)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/26/2023	04/24/2026	2,721		922.08115999999995	79,000			28,070		94,079			(6,511)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/21/2026	758		920.65970000000004	23,520			10,920		28,345			(1,938)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/02/2022	06/02/2025	1,053		946.46209999999996	37,800			2,142		8,597			(3,110)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2022	11/07/2025	1,996		894.41700000000003	64,620			13,019		101,748			(5,326)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/30/2026	890		900.06920000000002	25,840			13,654		44,927			(2,130)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	08/02/2027	1,500		933.43	51,940			30,367		66,046			(3,204)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/13/2022	07/13/2026	1,513		923.26976000000002	56,980			18,277		51,357			(3,515)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/08/2025	291		1036	13,110			2,255		27			(809)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2023	02/12/2027	2,502		916.41250000000002	86,020			40,292		99,389			(5,317)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/10/2027	2,702		925.12	88,250			46,514		97,456			(5,444)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/04/2022	05/04/2026	1,886		954.34	75,780			20,672		31,653			(4,675)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	12/29/2026	2,640		902.86539000000005	94,800			41,390		130,066			(5,848)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2021	12/22/2025	873		1032	41,310			7,503		148			(2,548)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/04/2023	10/04/2027	775		902.71	26,110			16,393		40,351			(1,611)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/06/2027	1,624		925.66759999999999	54,300			30,741		61,528			(3,350)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/29/2022	06/29/2026	1,403		917.49239999999998	56,940			17,718		52,264			(3,512)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/19/2027	2,544		943.48	89,520			51,479		96,685			(5,522)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2022	11/20/2026	2,080		909.7364	73,150			30,023		92,296			(4,519)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/01/2023	06/01/2027	1,731		929.86590000000001	54,576			29,589		58,761			(3,367)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/16/2027	544		919.95	18,525			11,008		21,779			(1,143)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/12/2026	2,998		899.58951000000002	102,330			39,207		151,808			(6,312)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/22/2022	06/22/2026	3,244		923.81529999999998	121,500			37,224		112,249			(7,495)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/06/2027	1,083		924.16319999999996	37,300			25,029		42,099			(2,301)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2022	02/09/2026	201		993.48009999999999	9,380			2,019		551			(579)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/20/2027	2,075		916.72580000000005	70,718			43,720		87,554			(4,362)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2022	01/16/2026	600		1003	26,580			5,294		853			(1,643)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/07/2027	2,060		917.78800000000001	71,288			38,942		83,145			(4,397)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/20/2027	1,494		926.62379999999996	59,920			40,782		58,904			(3,696)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/13/2027	2,489		926.72185000000002	83,950			51,498		91,918			(5,179)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/22/2023	03/22/2027	2,077		910.9914	72,580			35,817		104,466			(4,477)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	11/02/2026	1,995		900.35568000000001	66,420			26,404		100,375			(4,097)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2027	1,223		901.86749999999995	39,490			25,551		64,622			(2,436)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	08/30/2027	1,505		924.73810000000003	54,180			32,716		59,097			(3,342)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2022	08/17/2026	3,282		939.77750000000003	125,550			43,284		78,603			(7,745)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/08/2022	09/08/2026	1,941		929.19470000000001	70,920			25,520		70,565			(4,375)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/13/2027	1,921		936.21289999999999	68,580			46,347		90,361			(4,230)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/19/2023	04/19/2027	2,276		922.83	75,390			38,651		87,122			(4,651)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/05/2026	2,092		908.31	73,340			27,748		105,749			(4,524)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2022	11/09/2026	2,218		901.63	72,600			29,209		109,847			(4,478)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2022	09/28/2026	1,873		915.80876000000001	56,950			21,273		75,542			(3,513)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/28/2023	12/28/2027	1,378		941.36350000000004	49,855			34,205		43,533			(3,075)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2022	10/19/2026	3,552		900.94	119,040			46,180		176,735			(7,343)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2023	02/08/2027	3,803		922.12059999999997	123,200			57,251		144,176			(7,600)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/18/2022	05/18/2026	213		952.49350000000004	6,960			1,965		3,808			(429)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/19/2027	1,630		914.55949999999996	58,950			38,922		70,705			(3,641)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/11/2022	05/11/2026	1,170		920.48519999999996	59,840			16,611		45,281			(3,691)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/15/2027	1,744		914.89710000000002	60,800			39,922		102,844			(3,751)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2021	11/17/2025	96		1035	5,110			806		111			(315)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2022	04/06/2026	1,549		967.40160000000003	59,250			15,026		17,790			(3,655)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/13/2022	04/13/2026	723		976.34879999999998	26,180			6,765		6,572			(1,615)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/27/2027	1,327		906.68191000000002	42,720			26,616		82,775			(2,635)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2022	05/22/2026	951		945.43359999999996	37,170			10,620		21,571			(2,298)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/01/2021	12/01/2025	98		1025	4,970			831		96			(307)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/26/2027	1,594		927.19039999999995	63,600			36,878		59,900			(3,923)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/09/2027	1,184		934.07719999999995	39,270			23,148		51,573			(2,422)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/15/2022	06/15/2026	3,140		937.52509999999995	99,180			29,910		80,150			(6,118)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/23/2027	866		920.65970000000004	30,000			17,971		34,657			(1,851)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/12/2027	2,926		921.93709999999999	99,900			50,737		109,258			(6,162)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2022	07/20/2026	2,903		931.79988000000003	106,650			34,722		87,718			(6,579)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/11/2027	1,973		911.26779999999997	66,780			42,247		117,867			(4,119)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/28/2027	1,614		929.56	55,950			31,369		57,747			(3,451)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/12/2022	01/12/2026	589		1028	25,200			4,940		176			(1,554)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/14/2026	2,181		919.70084999999995	72,200			30,780		84,153			(4,454)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/08/2023	11/08/2027	880		915.00729999999999	28,000			18,251		39,721			(1,727)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/20/2022	04/20/2026	1,867		965.32439999999997	73,980			19,471		23,285			(4,564)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/02/2022	06/02/2026	1,053		945.51279999999997	42,500			12,438		22,486			(2,622)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/22/2027	2,694		929.05809999999997	86,328			48,045		97,533			(5,325)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2023	09/07/2027	2,814		919.43970000000002	101,400			61,785		150,583			(6,255)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2023	01/11/2027	3,385		920.3288	110,360			49,167		131,576			(6,808)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/24/2022	08/24/2026	1,602		934.17790000000002	61,200			21,393		45,940			(3,775)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/02/2022	02/02/2026	499		1005	24,550			5,166		1,822			(1,514)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/27/2022	07/27/2026	3,094		933.51099999999997	119,770			39,568		88,111			(7,388)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2022	08/31/2026	2,484		926.70578	87,400			30,970		83,303			(5,391)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/18/2027	1,880		900.49360000000001	65,110			41,503		100,644			(4,016)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/26/2023	04/26/2027	3,048		921.16	101,360			52,452		123,969			(6,253)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2021	12/15/2025	388		1026	19,200			3,395		84			(1,184)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/24/2023	05/24/2027	1,859		915.10641999999996	63,240			33,939		84,169			(3,901)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2022	12/07/2026	3,935		912.10545000000002	143,280			60,396		195,673			(8,838)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/14/2022	09/14/2026	869		928.50199999999995	29,760			10,831		32,069			(1,836)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/21/2022	09/21/2026	5,046		912.44152999999994	180,320			66,492		239,176			(11,123)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/25/2027	1,567		897.95749999999998	48,580			31,199		86,452			(2,997)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/29/2027	650		921.02426000000003	23,280			15,509		27,367			(1,436)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/25/2027	2,177		922.19410000000005	73,200			33,314		78,458			(4,515)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/26/2022	10/26/2026	2,645		904.68777	94,800			37,231		142,076			(5,848)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2022	01/26/2026	609		987.33069999999998	26,820			5,515		1,997			(1,654)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2022	08/10/2026	3,075		942.02702999999997	113,390			38,548		69,854			(6,995)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/19/2027	3,392		910.16471999999999	120,900			54,525		151,825			(7,458)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2022	11/16/2026	2,625		914.46	89,040			36,251		108,607			(5,493)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/03/2027	4,657		924.18330000000003	153,940			80,399		173,248			(9,496)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/05/2023	04/05/2027	2,593		917.35879999999997	96,480			48,538		106,901			(5,951)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2022	07/07/2026	1,074		928.95835999999997	40,400			12,793		32,815			(2,492)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/14/2023	06/14/2027	2,477		930.54740000000004	80,730			44,487		85,016			(4,980)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/30/2022	11/30/2026	1,525		915.42546000000004	55,160			22,986		72,395			(3,403)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2022	03/30/2026	817		977.05200000000002	33,600			8,360		5,586			(2,073)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2022	01/05/2026	687		1015	34,090			6,519		1,759			(2,103)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2022	04/27/2026	2,101		951.97	84,400			22,619		36,937			(5,206)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2023	02/23/2027	2,415		909.90917999999999	78,320			37,201		109,327			(4,831)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/17/2023	05/17/2027	2,493		918.73035000000004	84,640			45,018		98,072			(5,221)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2023	01/05/2027	3,533		904.84424999999999	119,360			52,685		169,606			(7,363)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2022	12/21/2026	2,958		911.71736999999996	101,250			43,651		128,689			(6,246)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/03/2022	08/03/2026	3,610		935.28683999999998	145,860			48,887		99,955			(8,998)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/08/2022	06/08/2026	424		938.83299999999997	17,360			5,152		10,459			(1,071)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/29/2023	03/29/2027	2,940		918.3	93,555			46,617		120,237			(5,771)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/02/2022	06/02/2027	1,369		945.51279999999997	59,670			25,909		38,093			(2,944)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/08/2022	06/08/2027	424		937.88850000000002	18,920			8,278		13,296			(934)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/18/2022	05/18/2027	744		943.09079999999994	29,540			12,584		21,319			(1,458)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2022	09/28/2027	1,983		916.71640000000002	65,700			32,778		83,107			(3,242)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/28/2028	2,582		932.34870000000001	96,000			62,282		99,733			(4,734)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2023	01/11/2028	4,368		915.75	164,800			91,706		187,925			(8,132)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	12/29/2027	3,190		906.50230999999997	117,740			64,680		160,879			(5,810)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2022	04/27/2027	2,416		951.97	105,800			43,851		59,153			(5,220)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/14/2023	06/14/2028	5,169		928.69	188,160			120,629		189,718			(9,279)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/04/2023	10/04/2028	7,865		911.73710000000005	261,990			184,039		391,581			(12,920)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2022	08/31/2027	2,808		928.55733999999995	106,080			51,295		100,229			(5,234)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/20/2022	04/20/2027	1,763		965.32435999999996	75,990			31,204		34,159			(3,750)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2022	01/05/2027	786		1015	42,880			15,140		5,256			(2,116)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/22/2023	03/22/2028	3,061		910.9914	116,760			69,480		199,024			(5,758)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2022	04/06/2027	1,756		967.40160000000003	72,420			29,182		32,453			(3,573)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/10/2028	4,540		925.12	160,062			99,545		184,373			(7,893)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/03/2022	08/03/2027	4,034		935.28683999999998	175,560			82,198		134,857			(8,663)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2022	08/10/2027	3,606		942.02702999999997	142,800			67,407		105,719			(7,046)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/08/2026	291		1036	14,460			4,883		762			(713)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2022	11/22/2027	2,409		909.7364	90,860			48,070		116,346			(4,483)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2023	02/08/2028	3,369		919.35969999999998	122,450			70,019		146,926			(6,042)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	11/02/2027	2,217		903.96432000000004	75,400			39,064		114,267			(3,720)				D/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/29/2022	06/29/2027	1,511		917.49239999999998	65,520			29,419		63,892			(3,233)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/21/2022	09/21/2027	4,937		911.53	195,300			96,686		291,398			(9,637)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2022	11/16/2027	3,171		913.54549999999995	117,160			61,599		146,210			(5,781)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/20/2028	5,350		916.72580000000005	199,479			138,597		245,717			(9,837)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/15/2028	4,468		915.81470000000002	168,510			122,251		304,288			(8,310)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/26/2028	4,781		934.72080000000005	187,200			124,321		181,084			(9,232)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/26/2022	10/26/2027	3,086		903.78035999999997	122,360			62,924		201,468			(6,038)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/18/2028	3,650		894.16480000000001	145,200			103,112		218,077			(7,161)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2021	12/15/2026	485		1027	26,000			8,880		1,678			(1,283)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2023	09/07/2028	5,086		921.28779999999995	196,460			135,100		319,432			(9,688)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/24/2023	05/24/2028	3,281		915.10641999999996	120,600			75,928		160,279			(5,947)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/11/2028	5,701		911.26779999999997	210,600			148,747		398,410			(10,386)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/14/2027	3,381		916.03305	125,550			67,937		151,932			(6,195)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/21/2028	4,239		918.23979999999995	158,730			115,677		178,039			(7,828)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2022	12/07/2027	4,919		913.02030000000002	198,000			106,382		298,972			(9,770)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/04/2022	05/04/2027	2,200		955.29430000000002	95,340			39,882		51,216			(4,704)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2022	01/26/2027	609		987.33069999999998	29,460			10,741		6,462			(1,454)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2021	11/17/2026	96		1035	5,610			1,830		387			(277)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/13/2028	5,015		937.15	195,050			144,497		281,759			(9,619)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/12/2028	4,551		922.86	167,160			101,395		188,505			(8,244)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/22/2022	06/22/2027	3,677		923.81529999999998	150,280			66,901		141,506			(7,415)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/06/2028	4,766		923.24	180,400			132,952		182,788			(8,896)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2022	07/07/2027	1,289		928.95835999999997	52,200			23,667		46,666			(2,576)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/09/2028	5,595		934.07719999999995	204,880			137,634		306,292			(10,104)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2023	01/05/2028	4,858		904.84424999999999	176,440			97,603		250,040			(8,706)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/13/2022	04/13/2027	1,033		975.38109999999995	41,500			16,882		16,573			(2,048)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/01/2023	06/01/2028	2,921		927.09299999999996	103,464			65,593		116,556			(5,102)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/23/2028	3,465		923.43	125,760			85,448		133,352			(6,202)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2022	10/19/2027	3,885		901.84094000000005	137,900			70,386		204,818			(6,804)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/08/2023	11/08/2028	3,408		913.18820000000005	121,830			87,918		167,976			(6,008)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/05/2027	3,083		907.40170000000001	122,360			61,515		190,961			(6,038)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/19/2023	04/19/2028	4,226		923.75283000000002	150,930			92,129		177,926			(7,443)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	08/30/2028	3,547		925.66840000000002	134,310			91,772		150,341			(6,624)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/26/2023	04/26/2028	5,333		921.16	193,550			118,887		238,754			(9,545)				D/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	11/30/2022	11/30/2027	1,634		916.34364000000005	64,650			34,487		95,229			(3,190)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	07/19/2023	07/19/2028	6,041		939.70608000000004	242,250			159,951		308,551			(11,947)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS	02/15/2023	02/15/2028	3,155		919.17	112,520			64,773		134,512			(5,552)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM	11/29/2023	11/29/2028	2,926		921.94713000000002	113,130			82,941		131,526			(5,579)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM	04/05/2023	04/05/2028	4,645		921.98720000000003	178,450			107,559		198,993			(8,800)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	12/01/2021	12/01/2026	98		1025	5,630			1,880		568			(278)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM	08/24/2022	08/24/2027	1,816		932.30579999999998	78,710			37,758		63,864			(3,884)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS	09/13/2023	09/13/2028	3,355		924.87395000000004	126,480			87,392		140,797			(6,237)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS	06/07/2023	06/07/2028	2,927		922.4	103,329			65,847		123,499			(5,096)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	05/11/2022	05/11/2027	851		921.42539999999997	46,880			19,790		39,761			(2,313)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM	07/27/2022	07/27/2027	3,414		933.51099999999997	142,720			66,274		116,768			(7,042)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS	02/01/2023	02/01/2028	1,945		921.52908000000002	75,841			43,076		82,808			(3,742)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM	12/20/2023	12/20/2028	6,617		924.74990000000003	295,120			219,763		289,587			(14,554)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM	11/01/2023	11/01/2028	3,003		901.86749999999995	106,110			76,167		166,206			(5,233)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS	02/09/2022	02/09/2027	301		986.49779999999998	16,230			6,042		3,335			(801)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM	11/09/2022	11/09/2027	2,551		899.82669999999996	92,000			48,018		138,050			(4,539)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS	06/22/2023	06/22/2028	7,111		927.20190000000002	248,470			160,382		291,921			(12,253)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM	12/21/2022	12/21/2027	4,054		911.71736999999996	149,110			81,258		192,243			(7,357)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM	05/17/2023	05/17/2028	3,902		917.8107	145,080			90,784		171,330			(7,155)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS	08/17/2022	08/17/2027	3,600		940.72199999999998	145,860			69,411		107,994			(7,197)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM	02/23/2023	02/23/2028	4,062		911.73081999999999	140,230			81,340		194,444			(6,919)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	09/08/2022	09/08/2027	2,265		930.12199999999996	90,930			44,368		106,801			(4,487)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS	01/12/2022	01/12/2027	589		1028	27,900			9,958		2,208			(1,377)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS	12/28/2023	12/28/2028	4,559		946.07974999999999	168,388			126,130		155,179			(8,304)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM	07/06/2023	07/06/2028	4,655		923.82	174,580			114,027		199,247			(8,609)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	08/02/2023	08/02/2028	5,142		935.29690000000005	191,520			127,925		277,849			(9,445)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI	07/12/2023	07/12/2028	1,178		945.22820000000002	37,180			24,406		35,405			(1,834)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS	01/19/2022	01/19/2027	700		1004	33,670			12,146		4,968			(1,661)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM	01/19/2023	01/19/2028	4,268		910.16471999999999	163,800			91,868		206,904			(8,082)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	02/02/2022	02/02/2027	599		991.52459999999996	36,720			13,528		8,098			(1,812)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS	08/16/2023	08/16/2028	3,696		921.78989999999999	138,210			93,377		159,517			(6,816)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS	01/25/2023	01/25/2028	3,048		921.27560000000005	111,720			63,026		125,947			(5,513)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM	10/12/2022	10/12/2027	3,443		898.68902000000003	126,790			64,229		188,037			(6,256)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM	06/15/2022	06/15/2027	3,573		937.52509999999995	124,080			54,761		113,170			(6,122)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2021	12/22/2026	970		1032	50,400			17,408		3,033			(2,487)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/14/2022	09/14/2027	1,087		928.501999999995	41,700			20,484		52,477			(2,058)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/25/2028	5,036		890.809499999996	184,050			131,407		311,030			(9,076)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2022	05/25/2027	951		945.433599999996	40,770			17,524		26,183			(2,012)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/03/2028	7,149		925.106499999998	256,080			158,278		272,821			(12,629)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/29/2023	03/29/2028	4,247		918.3	144,183			86,352		190,088			(7,110)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2022	03/30/2027	1,021		976.072999999998	43,600			17,402		15,042			(2,151)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/13/2022	07/13/2027	1,730		923.269760000002	70,240			32,078		67,891			(3,466)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2022	07/20/2027	3,226		931.799880000003	130,200			59,961		111,304			(6,424)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/27/2028	3,651		913.009699999995	121,110			84,611		250,036			(5,973)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/04/2024	04/04/2025	434		5061	42,460			353		62,009			(10,586)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/11/2024	04/11/2025	906		4972	88,650			2,456		143,590			(22,101)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/18/2024	04/17/2025	2,900		1.0009999999999	66,120			2,939		96,805			(16,530)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/11/2024	04/11/2025	2,300		1.006	55,660			1,542		67,957			(13,876)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/18/2024	04/17/2025	1,441		1924	59,864			2,661		74,906			(14,966)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/11/2024	04/11/2025	3,517		269.62	18,850			522		42,380			(4,699)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/11/2024	04/11/2025	15,962		284.179480000001	136,880			3,792		364,767			(34,125)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/11/2024	04/11/2025	34,901		290.650359999998	166,410			4,610		490,114			(41,487)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/22/2023	11/21/2025	361		1143	22,468			7,222		10,948			(2,778)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/20/2023	07/18/2025	1,445		1108	107,072			15,906		42,085			(13,255)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/17/2023	08/15/2025	1,503		1106	85,312			15,959		51,080			(10,561)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/03/2023	08/01/2025	1,729		1138	103,227			17,323		34,884			(12,779)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/29/2023	06/27/2025	93		1132	4,752			569		1,603			(588)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/07/2023	12/05/2025	270		1154	16,242			5,541		7,648			(2,011)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/24/2023	08/22/2025	1,031		1138	49,324			9,702		23,557			(6,106)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/29/2023	12/29/2025	343		1204	23,712			8,847		6,850			(2,927)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/05/2023	10/03/2025	965		1104	45,350			11,540		39,065			(5,614)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/13/2023	07/11/2025	544		1151	31,182			4,332		7,510			(3,860)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/14/2023	12/12/2025	517		1197	33,816			11,861		9,373			(4,186)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/26/2023	10/24/2025	295		1042	17,448			4,944		22,194			(2,160)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/16/2023	11/14/2025	639		1142	36,792			11,488		19,173			(4,555)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/12/2023	10/10/2025	1,885		1089	115,100			30,398		90,572			(14,249)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/19/2023	10/17/2025	476		1083	28,015			7,668		24,610			(3,468)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/02/2023	10/31/2025	662		1100	37,142			10,882		29,558			(4,598)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/30/2023	11/28/2025	361		1141	22,544			7,473		11,405			(2,791)				D/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BXIITR12 - UNCAPPED - 2YR 6/13	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/15/2023	06/13/2025	92		1090	6,752			678		2,934			(836)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/13/2023	07/11/2025	903		334.065	9,468			1,315		3,606			(1,172)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/16/2023	11/14/2025	603		331.594800000002	6,782			2,118		4,368			(840)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/09/2023	11/07/2025	613		323.173600000002	7,434			2,250		7,232			(920)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/10/2023	08/08/2025	1,513		332.827	15,380			2,729		7,731			(1,904)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/19/2023	10/17/2025	308		314.709499999999	4,726			1,294		5,450			(585)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/30/2023	11/28/2025	1,199		333.243623000001	13,608			4,511		8,033			(1,685)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/27/2023	07/25/2025	1,799		332.177799999999	21,030			3,327		9,223			(2,603)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/02/2023	06/02/2025	309		321.6456	3,624			308		3,354			(447)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/22/2023	11/21/2025	1,198		331.830899999999	14,388			4,625		8,668			(1,779)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/14/2023	12/12/2025	293		341.449200000002	3,382			1,186		1,159			(419)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/07/2023	12/05/2025	299		331.219100000003	3,747			1,278		2,304			(464)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/14/2023	09/12/2025	598		330.1789	7,682			1,733		4,190			(951)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/03/2023	08/01/2025	603		333.330100000002	6,286			1,055		2,865			(778)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2024	03/20/2026	208		959.66	5,600			2,715		3,122			(692)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/25/2027	519		958.39	17,350			11,529		10,349			(1,435)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/08/2023	03/06/2026	2,764		904.45	77,000			23,904		127,255			(6,346)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/08/2023	03/08/2027	3,317		908.067800000003	98,700			47,760		151,635			(6,088)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2024	03/20/2028	313		956.780999999995	11,580			8,604		7,870			(714)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/08/2023	03/08/2028	4,533		908.067800000003	147,190			86,459		213,181			(7,259)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2024	03/20/2029	3,647		957.740699999995	144,550			114,832		92,811			(7,132)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/27/2029	5,090		956.473219999997	211,190			168,859		128,365			(10,438)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/04/2024	04/04/2025	69,018		262.007535000002	421,730			3,505		102,775			(105,140)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2024	04/11/2025	135,737		258.761490999998	875,440			24,250		590,551			(218,254)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/25/2024	04/25/2025	102,142		258.204537000002	601,920			40,017		508,566			(150,063)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/18/2024	04/17/2025	113,317		259.781832000001	560,640			24,917		422,504			(140,160)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/25/2024	01/23/2026	13,360		258.309815000001	130,550			53,480		94,460			(16,206)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/28/2024	03/27/2026	58,159		264.792199999998	468,160			232,787		239,946			(58,197)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/23/2024	02/23/2026	34,000		260.714852000001	286,580			129,296		199,341			(35,478)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2024	01/05/2026	12,671		264.341424000002	80,520			30,901		47,916			(9,968)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/25/2024	04/24/2026	49,910		258.204537000002	394,740			211,254		380,452			(49,002)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/13/2026	42,053		261.838877000002	330,000			144,945		219,262			(41,022)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/19/2024	01/16/2026	16,479		259.376547000002	143,190			57,355		105,174			(17,800)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/04/2024	04/02/2026	25,167		263.320198	192,060			97,091		124,126			(23,875)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/21/2024	03/20/2026	50,012		264.20033599999999	396,000			192,811		216,667			(49,159)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/14/2024	03/13/2026	37,748		261.47780599999999	314,820			150,245		210,310			(39,081)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/18/2024	04/17/2026	57,047		257.976	443,940			233,298		450,892			(55,110)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2024	04/10/2026	78,827		259.28161499999999	647,800			334,175		545,557			(80,417)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/01/2024	01/30/2026	26,514		263.75048600000002	218,400			91,577		111,702			(27,112)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2024	01/09/2026	24,824		261.84039999999999	198,900			77,747		123,652			(24,725)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2024	02/06/2026	25,205		261.84930000000003	201,960			86,634		130,153			(25,071)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/29/2024	02/27/2026	71,793		261.33917400000001	588,440			269,465		398,998			(73,048)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/07/2024	03/06/2026	87,064		263.64615099999997	722,200			337,691		390,742			(89,652)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	03/06/2024	03/06/2026	7,567		367.79987999999997	91,560			42,636		173,982			(11,319)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/13/2026	4,686		362.09435999999999	51,850			22,774		130,671			(6,445)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/27/2026	10,740		369.47039999999998	138,400			68,723		232,620			(17,181)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/03/2024	04/03/2025	16,304		393.59528	142,130			783		300,546			(35,239)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/03/2024	04/03/2025	28,866		403.69706000000002	130,680			720		242,323			(32,400)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2024	04/10/2026	4,633		632.98599000000002	73,000			37,658		147,305			(9,062)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2024	01/09/2026	1,695		628.55010000000004	18,720			7,317		47,323			(2,327)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/19/2024	01/16/2026	3,947		628.35104999999999	46,830			18,758		112,824			(5,821)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/25/2024	01/23/2026	2,439		631.072	32,370			13,261		66,854			(4,018)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/13/2026	5,405		630.38750000000005	72,500			31,844		159,274			(9,012)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2024	02/06/2026	6,563		622.87103999999999	89,250			38,285		221,176			(11,079)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2024	01/05/2026	3,765		572.05931999999996	122,600			47,050		270,110			(15,177)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/18/2024	01/16/2026	3,538		198.43351999999999	15,260			6,104		44,577			(1,894)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/14/2024	02/13/2026	6,070		197.88768999999999	36,600			15,987		79,864			(4,525)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/07/2024	02/06/2026	504		197.30850000000001	3,340			1,427		6,873			(413)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/02/2023	06/02/2025	42,315		257.59320000000002	333,540			28,367		247,702			(41,178)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/15/2023	06/13/2025	16,186		261.04419999999999	116,760			11,724		55,891			(14,454)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/30/2023	11/28/2025	28,998		254.932512	228,660			75,801		263,298			(28,307)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/29/2023	12/29/2025	53,299		261.86662699999999	455,000			169,767		267,458			(56,173)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/22/2023	11/21/2025	25,187		254.09729999999999	194,560			62,537		243,933			(24,053)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/21/2023	12/19/2025	11,059		262.2353	89,030			32,085		51,237			(11,022)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/21/2023	09/19/2025	38,061		250.96440000000001	310,080			72,935		460,594			(38,387)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/19/2023	10/17/2025	20,937		248.36840000000001	156,520			42,844		303,213			(19,377)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/10/2023	08/08/2025	67,242		257.28059999999999	524,190			93,013		447,225			(64,893)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/23/2023	06/23/2025	33,862		256.92160000000001	264,480			30,112		222,896			(32,652)				D/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/06/2023	04/04/2025	36,822		260.19466999999997	305,280			1,260		107,232			(37,793)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/11/2023	05/09/2025	53,506		259.62611399999997	435,070			22,741		214,703			(53,860)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2023	08/29/2025	20,601		257.78480000000002	155,820			32,150		132,686			(19,290)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/27/2023	07/25/2025	31,705		261.21949999999998	214,020			33,855		122,712			(26,495)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/16/2023	11/14/2025	39,827		253.08701199999999	315,120			98,394		416,451			(39,011)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/14/2023	12/12/2025	34,768		261.47109999999998	283,010			99,268		172,962			(35,036)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2023	05/23/2025	61,259		255.418464	455,520			32,582		472,911			(56,392)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/12/2023	10/10/2025	49,441		250.553496	379,440			100,210		618,289			(46,973)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/09/2023	11/07/2025	80,592		248.38790700000001	694,880			210,280		1,166,770			(86,024)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/13/2023	07/11/2025	22,308		260.51299999999998	171,100			23,770		92,327			(21,182)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/24/2023	08/22/2025	54,241		254.41980000000001	416,760			81,976		489,075			(51,593)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/17/2023	08/15/2025	48,385		254.2088	371,460			69,489		443,356			(45,985)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/29/2023	06/27/2025	31,134		256.95659999999998	242,400			29,008		204,984			(30,008)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/18/2023	05/16/2025	45,010		257.58330100000001	366,560			22,689		272,376			(45,379)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2023	09/26/2025	46,168		250.501734	365,400			89,465		578,371			(45,235)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2023	10/03/2025	44,917		249.35069999999999	338,240			86,072		609,789			(41,873)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/27/2023	04/25/2025	19,306		259.5018	149,500			4,935		73,912			(18,508)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/04/2023	05/02/2025	46,630		259.74928999999997	367,840			15,685		173,930			(45,537)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/03/2023	08/01/2025	58,224		257.62639999999999	453,000			76,019		368,988			(56,080)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/08/2023	09/08/2025	63,386		255.834079	482,760			105,956		504,873			(59,600)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/26/2023	10/24/2025	36,005		246.941112	272,340			77,169		568,856			(33,715)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/08/2023	06/06/2025	48,078		256.36880000000002	411,680			37,374		333,303			(50,965)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2023	07/18/2025	50,474		257.98059999999998	432,300			64,221		300,645			(53,517)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/02/2023	10/31/2025	17,158		250.6173	129,860			38,047		214,297			(16,076)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/07/2023	12/05/2025	40,412		257.09440000000001	322,400			109,980		306,033			(39,912)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/14/2023	09/12/2025	38,649		256.14859999999999	298,980			67,445		299,413			(37,013)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/13/2023	04/11/2025	42,621		260.43540000000002	341,880			4,703		118,921			(42,324)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/20/2023	04/17/2025	33,542		259.63848000000002	262,740			5,790		120,529			(32,571)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/07/2023	07/07/2025	31,417		255.40600000001	231,200			30,763		249,772			(28,543)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/13/2026	948		945.37329999999997	27,990			12,226		17,973			(3,460)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/02/2026	429		940.56479999999999	10,200			3,883		8,608			(1,266)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/30/2026	424		945.17420000000004	11,520			4,811		7,901			(1,424)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/30/2026	953		944.23	26,280			10,974		18,199			(3,249)				D/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/12/2027	1,054		947.27170000000001	35,300			22,046		27,100			(2,909)				D/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/29/2027	530		946.11850000000004	16,800			10,277		13,764			(1,385)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/04/2027	322		922.83590000000004	11,640			6,854		11,956			(959)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/31/2028	741		946.11850000000004	26,250			18,621		23,055			(1,619)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/04/2028	536		925.63520000000005	20,550			14,217		21,542			(1,269)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/14/2028	1,264		946.32249999999999	47,160			33,907		39,413			(2,909)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/14/2029	4,425		948.22080000000005	173,460			134,491		150,499			(8,554)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/04/2029	6,323		931.23379999999997	244,260			184,099		258,008			(12,059)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/31/2029	3,601		947.06269999999995	136,000			104,403		123,683			(6,707)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/03/2024	04/03/2025	24,101		107.11344	122,720			676		2			(30,426)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/10/2024	04/10/2025	31,940		106.66164000000001	157,080			3,895		188			(38,945)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2024	04/24/2025	26,393		107.51982	109,200			6,919		691			(27,074)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/17/2024	04/17/2025	29,546		104.59992	143,220			6,313		3,900			(35,509)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2024	01/09/2026	14,765		101.7932	88,650			34,461		51,879			(10,959)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/30/2026	9,788		101.2505	63,800			26,642		37,847			(7,887)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2024	04/24/2026	35,819		106.35227999999999	221,160			117,871		88,139			(27,341)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/13/2026	19,873		106.09269999999999	121,590			53,112		43,405			(15,032)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/03/2024	04/02/2026	11,123		107.54447999999999	72,120			36,308		22,184			(8,928)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2024	01/23/2026	16,386		102.09	113,390			46,259		56,805			(14,018)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/02/2026	1,995		98.946799999999996	13,080			4,979		9,673			(1,624)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/10/2024	04/10/2026	24,425		106.01909999999999	164,580			84,551		65,236			(20,346)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2024	03/06/2026	5,610		107.52996	33,060			15,395		9,868			(4,087)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2024	03/27/2026	36,714		107.43431	253,200			125,727		69,467			(31,432)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/22/2024	02/20/2026	22,489		105.34887999999999	144,480			64,767		47,303			(17,935)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/07/2024	02/06/2026	19,954		105.7662	121,380			51,853		44,754			(15,006)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/18/2024	01/16/2026	17,682		101.6982	108,540			43,416		63,546			(13,474)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/28/2024	02/27/2026	27,222		105.2516	187,050			85,303		68,255			(23,124)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2024	03/13/2026	27,876		107.71218	179,700			85,407		54,090			(22,216)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/20/2024	03/20/2026	24,853		108.2054	164,970			79,992		44,842			(20,395)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/17/2024	04/17/2026	23,828		105.54510000000001	142,750			74,708		63,984			(17,648)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/11/2025	99,236		113.2452	248,600			6,886		6,609			(61,978)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/04/2025	66,608		113.9571	163,400			1,358		220			(40,737)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/17/2025	100,902		111.57427	242,950			10,798		77,775			(60,738)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/04/2025	4,382		113.157	12,500			104		195			(3,116)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/11/2025	6,147		113.58629999999999	14,420			399		216			(3,595)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/17/2025	6,251		111.91	14,070			625		3,638			(3,518)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/27/2026	15,938		113.16589999999999	46,980			21,514		24,415			(5,832)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/23/2026	15,462		109.73009999999999	47,600			19,500		47,614			(5,909)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/09/2026	36,684		109.149	106,800			41,746		125,110			(13,276)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/17/2026	75,900		111.91	227,800			119,713		159,412			(28,279)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/13/2026	27,327		113.0718	90,210			43,052		45,727			(11,198)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/19/2026	27,848		114.4785	83,520			40,606		27,202			(10,382)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/27/2026	46,135		113.25530000000001	179,670			89,339		73,839			(22,335)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/26/2026	9,759		111.3674	35,640			16,182		22,246			(4,400)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/27/2026	78,343		114.29012	266,400			132,464		98,563			(33,116)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/13/2026	54,767		110.6003	183,610			80,646		144,663			(22,824)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/26/2026	78,957		112.26909999999999	255,430			115,977		148,170			(31,535)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/10/2026	74,647		113.58629999999999	231,200			119,267		106,058			(28,701)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/19/2026	62,658		114.25	193,680			94,165		64,913			(24,076)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/10/2026	45,666		113.92740000000001	134,680			69,476		59,932			(16,719)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/09/2026	28,430		108.931	85,560			33,444		101,000			(10,636)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/05/2024	01/05/2026	12,027		106.5767	43,680			16,763		64,685			(5,407)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/05/2024	01/05/2026	23,129		107.8738	70,000			26,864		99,725			(8,666)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	01/30/2026	40,924		109.5202	130,500			54,720		131,620			(16,200)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/17/2026	46,433		112.24572999999999	132,600			69,684		91,003			(16,461)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/06/2026	33,409		110.63925	101,750			43,647		87,069			(12,631)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/27/2026	48,698		110.56829999999999	202,950			92,937		130,770			(25,194)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/02/2026	21,034		113.8428	68,640			34,699		30,302			(8,533)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/06/2026	43,341		110.52849999999999	133,920			57,447		115,499			(16,625)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/23/2026	17,281		110.1699	49,970			20,470		48,904			(6,203)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/16/2026	15,566		108.44553000000001	51,340			20,564		60,628			(6,382)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/02/2026	38,563		114.4143	116,600			58,944		48,585			(14,494)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	01/30/2026	33,649		109.4102	108,780			45,613		110,441			(13,504)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/06/2026	38,647		113.20668000000001	120,560			56,372		52,282			(14,966)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/06/2026	41,282		113.32	126,900			59,337		54,324			(15,753)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/13/2026	19,394		112.27632	71,280			34,018		38,644			(8,849)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/13/2026	47,585		110.9345	152,110			66,811		117,439			(18,909)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	02/01/2027	40,015		109.4102	149,600			91,925		148,962			(12,330)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/08/2027	44,021		109.2581	148,800			88,487		166,411			(12,309)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/05/2027	91,348		112.98004	341,120			220,209		185,812			(28,192)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2023	03/16/2026	43,120		106.46664	150,880			48,133		235,092			(12,412)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/12/2027	42,198		110.3776	165,910			103,999		137,422			(13,724)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	03/02/2026	42,473		106.47975	131,400			40,237		231,252			(10,810)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/19/2027	6,410		107.0258	28,490			17,167		32,353			(2,348)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/09/2023	03/09/2026	50,458		106.91298	170,100			53,176		256,765			(13,994)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/05/2024	01/05/2027	28,680		107.8738	101,060			59,599		130,000			(8,329)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/19/2027	67,879		114.13575	248,820			163,824		112,489			(20,564)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/25/2027	30,014		109.5102	110,220			67,020		110,030			(9,084)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/09/2027	52,692		113.58629999999999	189,000			128,083		105,136			(15,620)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/26/2027	30,990		109.6647	156,450			99,990		112,007			(12,930)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/26/2027	87,828		112.26909999999999	327,690			208,476		216,716			(26,958)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/08/2027	62,302		110.63925	221,490			137,519		195,131			(18,255)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/12/2027	13,223		109.77624	71,100			46,355		48,476			(5,876)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/02/2027	23,663		114.0714	86,940			58,359		46,148			(7,185)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/25/2027	51,358		113.8302	210,630			140,097		101,971			(17,439)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/16/2027	53,576		111.91	186,600			127,656		140,863			(15,421)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/29/2028	42,500		109.6647	226,080			165,099		165,390			(13,965)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	03/02/2027	53,799		106.05595	193,800			92,981		310,431			(11,955)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/17/2022	03/17/2026	5,421		107.3596	31,020			7,441		25,973			(1,914)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/25/2028	28,195		109.84010000000001	110,050			77,722		107,069			(6,798)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/08/2028	55,982		110.52849999999999	221,340			158,447		196,306			(13,672)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/09/2023	03/09/2027	56,064		107.34106	199,200			96,528		278,236			(12,288)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2022	01/20/2026	15,431		112.7039	49,130			10,143		25,487			(3,105)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/11/2028	47,689		109.149	180,960			126,150		195,935			(11,186)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/07/2028	93,983		113.32	373,430			274,498		218,145			(23,067)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	02/01/2028	44,562		109.5202	181,300			128,913		175,791			(11,199)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/17/2022	02/17/2026	8,088		111.28	34,290			7,568		19,025			(2,115)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2022	02/24/2026	10,892		108.848	52,320			11,798		40,858			(3,227)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/21/2028	77,452		114.13575	312,390			232,631		159,148			(19,297)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/14/2028	28,209		110.91264	143,680			106,305		97,238			(8,875)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/05/2024	01/05/2028	29,605		107.7657	116,160			80,443		141,968			(7,175)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/10/2022	03/10/2026	9,992		109.0992	46,310			10,887		36,071			(2,857)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/04/2028	30,675		114.9858	113,050			85,272		63,454			(6,983)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/03/2022	03/03/2026	19,908		110.952	80,520			18,543		50,679			(4,967)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/15/2028	57,461		110.6003	240,640			173,538		199,987			(14,875)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/18/2028	59,827		111.68617999999999	233,830			178,622		182,914			(14,444)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/25/2028	99,361		112.26909999999999	405,440			294,764		282,166			(25,027)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/11/2028	58,839		113.35890000000001	237,180			180,042		144,003			(14,651)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/28/2028	60,933		113.37027999999999	282,800			212,100		153,533			(17,481)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2023	03/16/2027	50,619		106.25328	200,340			98,042		285,575			(12,358)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/19/2028	22,892		108.55474	93,750			65,824		100,680			(5,791)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/17/2022	03/17/2027	6,325		108.5771	34,370			13,473		26,922			(1,696)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/19/2029	43,952		108.22711	196,800			149,948		202,654			(9,716)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	03/02/2028	74,563		105.95	290,720			169,812		432,110			(14,337)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/17/2022	02/17/2027	6,290		111.0574	29,610			11,152		18,915			(1,461)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	01/10/2029	15,867		110.57172	86,040			67,502		58,735			(4,402)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/28/2029	147,110		115.20996	615,160			492,196		324,731			(30,403)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/08/2029	108,352		110.75	448,800			346,878		386,460			(22,157)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/05/2024	01/05/2029	129,522		108.09	526,400			397,038		605,242			(25,988)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2022	01/13/2027	8,169		112.7039	29,250			10,702		18,748			(1,477)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/18/2029	131,262		111.46236	555,660			450,749		433,177			(27,448)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	02/01/2029	126,410		109.4102	553,220			425,460		517,925			(27,312)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/26/2029	164,123		112.26909999999999	714,100			558,368		497,836			(35,216)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/15/2029	128,389		110.8231	559,130			434,538		454,665			(27,619)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/11/2029	140,315		109.149	570,690			432,559		589,886			(28,190)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2023	01/19/2028	11,249		107.96016	40,080			23,191		52,839			(2,040)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/14/2029	86,389		111.9354	421,400			333,743		278,173			(20,816)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/03/2022	03/03/2027	20,813		111.17310000000001	90,390			34,739		61,828			(4,460)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/11/2029	129,095		113.1315	563,010			454,549		351,537			(27,811)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/25/2029	100,045		109.6202	424,600			324,913		401,072			(20,962)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/09/2023	03/09/2028	71,949		108.41126	247,940			145,775		322,505			(12,227)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/21/2029	145,331		114.25	619,570			493,072		327,882			(30,604)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2022	02/24/2027	20,877		110.5005	93,150			35,442		68,196			(4,596)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2023	03/16/2028	67,492		106.03992	292,320			172,989		387,496			(14,416)				0/0

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/04/2029	127,082		114.1857	539,400			433,415		319,953			(26,644)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/28/2029	86,772		110.9071	431,200			338,191		304,907			(21,300)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/07/2029	202,020		113.32	857,900			676,150		513,859			(42,377)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/10/2022	03/10/2027	12,717		110.6405	55,160			21,411		40,889			(2,722)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	04/25/2024	04/25/2025	901		2898	55,640			3,699		49,975			(13,871)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/17/2025	991		2792	63,560			2,825		83,933			(15,890)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2024	01/09/2026	2,759		362.47	30,100			11,701		74,987			(3,721)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/07/2024	02/06/2026	1,997		251.892339999999	15,400			6,579		22,312			(1,904)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2024	01/23/2026	2,418		246.9391	21,780			8,886		35,953			(2,693)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2024	03/27/2026	1,952		254.18062	17,300			8,590		17,781			(2,148)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2024	01/09/2026	805		248.31	6,760			2,628		11,023			(836)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/22/2024	02/20/2026	8,779		251.10120000000 001	71,280			31,953		103,943			(8,849)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2024	03/13/2026	7,841		255.11	67,400			32,034		73,065			(8,332)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/13/2026	6,022		249.07	50,550			22,081		80,152			(6,249)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/21/2023	11/21/2025	12,125		98.3761999999999 97	74,160			23,804		59,878			(9,156)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/01/2023	10/31/2025	8,467		95.3302999999999 94	44,400			12,991		57,517			(5,489)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/06/2023	12/05/2025	7,093		98.2951999999999 94	42,910			14,618		35,902			(5,305)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/20/2023	12/19/2025	1,968		101.5484	12,060			4,340		6,882			(1,491)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/25/2023	10/24/2025	9,627		93.49	53,010			15,000		78,387			(6,553)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/15/2023	11/14/2025	4,058		97.6928000000005	25,200			7,858		21,521			(3,115)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/04/2023	10/03/2025	6,446		94.1969600000004	32,520			8,264		48,511			(4,020)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/29/2023	11/28/2025	10,097		98.3467200000005	62,500			20,690		50,425			(7,727)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/28/2023	12/26/2025	9,744		102.42474	60,800			22,497		30,879			(7,527)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/20/2023	09/19/2025	2,082		96.232100000003	11,620			2,729		12,408			(1,437)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/08/2023	11/07/2025	11,304		96.3369	69,740			21,075		69,309			(8,622)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/18/2023	10/17/2025	5,314		93.8076999999997	30,000			8,201		41,842			(3,709)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/11/2023	10/10/2025	5,308		94.3783999999999	29,100			7,675		39,342			(3,598)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2024	01/09/2026	1,277		936.309700000002	34,800			13,528		28,433			(4,302)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2024	01/09/2026	1,064		939.129900000002	27,700			10,768		22,099			(3,424)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/01/2023	02/27/2026	2,764		908.178199999995	74,000			22,498		114,660			(6,099)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2024	01/08/2027	1,277		941.950100000002	36,960			21,898		34,836			(3,046)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2024	01/10/2028	957		941.950100000002	30,420			21,142		30,988			(1,876)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/01/2023	03/01/2027	3,095		908.178199999995	94,080			45,073		143,530			(5,803)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/01/2023	03/01/2028	4,422		906.3691	148,400			86,601		225,432			(7,318)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2024	01/10/2029	5,212		942.89020000000005	174,930			132,276		186,683			(8,627)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2024	01/16/2026	4,414		362.48	48,480			19,419		121,453			(6,027)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/16/2026	4,427		361.39	48,640			19,456		126,192			(6,038)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2024	02/06/2026	5,764		364.69432999999998	62,790			26,935		147,762			(7,795)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2024	02/23/2026	4,114		364.63	45,450			20,506		106,007			(5,627)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	03/20/2024	03/20/2026	8,637		371.59143999999998	92,480			44,843		173,845			(11,433)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	02/28/2024	02/27/2026	4,396		363.63600000000002	49,280			22,474		117,182			(6,092)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/04/2024	04/04/2025	5,907		372.43	28,160			234		46,077			(7,021)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2025	1,609		373.21284000000003	34,920			2,213		63,950			(8,658)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/10/2024	04/10/2025	35,004		399.61563999999998	180,700			4,480		446,919			(44,802)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2025	24,407		401.17583999999999	125,580			7,957		294,869			(31,136)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/10/2024	04/10/2025	16,156		390.70227999999997	146,400			3,630		349,323			(36,298)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/04/2024	04/04/2025	29,267		402.2244	130,800			1,087		289,193			(32,609)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/04/2024	04/04/2025	16,379		392.16879	140,910			1,171		325,926			(35,130)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/03/2025	227		5687	35,100			193		53,384			(8,702)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/03/2025	227		5619	43,810			241		68,971			(10,862)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2025	2,073		5633	251,720			15,949		618,504			(62,410)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2025	232		5655	26,000			1,647		64,136			(6,446)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2026	304		5610	56,610			30,171		107,483			(6,998)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/24/2024	01/23/2026	89		5649	15,300			6,242		27,129			(1,891)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/16/2026	36		5488	8,340			3,336		15,829			(1,035)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/24/2024	01/23/2026	125		5610	23,660			9,653		41,959			(2,925)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/02/2026	367		5704	73,500			37,003		100,111			(9,099)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/16/2026	269		5533	56,400			22,560		108,035			(7,001)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/02/2026	297		5630	70,890			35,689		97,650			(8,776)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2026	357		5638	62,000			33,044		118,583			(7,665)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/02/2027	332		5687	83,220			55,709		109,640			(6,859)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/23/2027	429		5649	89,280			61,482		155,876			(7,358)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/15/2027	143		5549	34,640			20,803		60,297			(2,863)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/24/2024	01/22/2027	53		5683	10,740			6,501		17,437			(885)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2028	518		5633	128,180			98,309		211,230			(7,907)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/24/2024	01/24/2028	89		5700	20,350			14,338		31,386			(1,255)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/18/2028	269		5561	72,600			50,925		118,714			(4,485)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/03/2028	402		5687	113,850			85,680		147,091			(7,023)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/03/2029	472		5682	147,420			118,243		187,554			(7,274)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2029	572		5621	158,720			129,134		251,237			(7,832)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/24/2024	01/24/2029	89		5638	25,200			19,249		37,322			(1,243)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/18/2029	126		5561	37,310			28,407		58,486			(1,842)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/03/2029	472		5733	136,890			109,797		173,996			(6,754)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/23/2025	58,643		107.43	169,470			19,295		270,173			(20,922)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/02/2023	06/02/2025	32,573		108.4171	81,900			6,965		120,215			(10,111)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	08/29/2025	48,467		106.8608	148,720			30,685		249,274			(18,411)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2023	09/19/2025	44,119		106.21040000000001	131,130			30,844		252,273			(16,233)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/07/2023	12/05/2025	34,168		108.29	99,900			34,079		135,737			(12,367)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/27/2023	07/25/2025	10,246		108.863	23,430			3,706		34,558			(2,901)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/07/2023	12/05/2025	18,469		108.18170000000001	55,000			18,762		74,921			(6,809)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/21/2023	12/19/2025	50,682		108.4115	151,800			54,706		197,360			(18,792)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/27/2023	07/25/2025	51,230		107.4674	145,200			22,968		235,333			(17,975)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/13/2023	04/11/2025	35,329		107.77509999999999	100,320			1,380		151,848			(12,419)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/13/2023	07/11/2025	15,836		107.35	45,730			6,353		74,287			(5,661)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/10/2025	50,638		105.6802	165,780			43,782		313,062			(20,523)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/05/2023	10/03/2025	53,926		106.1228	143,070			36,407		312,416			(17,712)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/20/2023	07/18/2025	42,955		107.09	123,280			18,314		211,684			(15,262)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	09/26/2025	24,507		106.1961	68,380			16,742		140,421			(8,465)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2023	05/08/2025	88,479		107.37	259,350			13,163		411,897			(32,019)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/08/2025	53,346		107.0637	148,200			26,297		264,537			(18,347)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2023	11/14/2025	42,573		108.05	123,740			38,637		176,618			(15,319)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/07/2023	07/07/2025	48,359		107.4225	141,440			18,820		223,470			(17,462)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/29/2023	06/27/2025	40,828		107.87779999999999	116,160			13,901		171,832			(14,380)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2023	05/09/2025	26,962		107.64485999999999	76,850			4,017		115,005			(9,514)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/07/2025	23,280		107.39	67,000			20,275		109,284			(8,294)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/10/2025	9,377		106.10680000000001	28,900			7,632		54,441			(3,578)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/23/2025	39,095		107.43	112,980			12,863		180,116			(13,948)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/15/2023	06/13/2025	52,944		107.5523	155,610			15,625		237,869			(19,264)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2023	10/17/2025	40,708		105.5244	116,530			31,897		257,218			(14,426)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/01/2025	35,604		106.6233	103,360			17,345		190,541			(12,796)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/30/2023	11/28/2025	12,017		108.28818	34,450			11,420		47,685			(4,265)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/08/2025	45,859		107.598	117,600			20,867		205,731			(14,558)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/21/2025	24,961		107.6292	78,570			25,255		112,258			(9,713)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/24/2025	64,121		105.53489999999999	152,090			43,096		404,379			(18,828)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/13/2023	07/11/2025	36,330		107.5647	101,790			14,141		163,426			(12,601)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/27/2023	04/24/2025	18,580		107.64	54,400			1,723		81,871			(6,744)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/24/2025	37,324		104.699	100,620			28,511		263,154			(12,456)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/08/2025	71,795		106.49930000000001	230,230			50,531		392,093			(28,423)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/29/2023	06/27/2025	42,683		107.77	123,280			14,753		183,774			(15,262)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2023	05/09/2025	64,150		107.75229	180,090			9,413		267,045			(22,295)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/15/2023	06/13/2025	26,937		107.8753	75,400			7,571		113,099			(9,334)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/18/2023	05/16/2025	66,287		17.12	193,120			11,954		324,959			(23,908)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/06/2023	04/04/2025	41,872		106.50277	141,750			585		233,906			(17,548)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/02/2023	10/31/2025	24,295		107.02	69,680			20,415		121,728			(8,626)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2023	10/17/2025	35,028		105.4187	101,750			27,852		224,613			(12,596)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/27/2023	04/24/2025	49,238		107.5324	146,280			4,634		222,187			(18,134)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/17/2023	08/15/2025	14,096		106.3036	40,800			7,632		79,502			(5,051)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/08/2025	57,809		106.71380000000001	179,800			39,462		304,739			(22,198)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/20/2023	04/17/2025	44,668		107.46	130,080			2,867		205,396			(16,126)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/02/2023	10/31/2025	29,901		107.98318	73,920			21,657		125,437			(9,151)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2023	05/23/2025	43,221		106.32357	126,500			9,048		244,457			(15,660)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2023	05/08/2025	10,245		107.0479	31,460			1,597		50,907			(3,884)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/06/2025	30,856		105.0249	117,150			10,635		212,872			(14,503)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2023	05/23/2025	50,738		106.32357	148,500			10,622		286,972			(18,384)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/17/2023	08/15/2025	21,615		106.1972	63,480			11,875		123,977			(7,859)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/20/2023	07/18/2025	34,550		107.19710000000001	97,680			14,511		166,941			(12,092)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2023	09/19/2025	33,793		106.3169	99,000			23,286		190,043			(12,256)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/21/2023	12/19/2025	20,273		108.1944	62,700			22,596		82,263			(7,762)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/29/2025	95,597		108.77	282,880			105,546		347,103			(34,923)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2023	09/12/2025	55,814		106.96250000000001	173,400			39,116		282,128			(21,466)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/06/2025	69,191		106.20140000000001	222,740			20,221		398,445			(27,574)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/29/2025	45,041		108.44369	139,650			52,105		173,939			(17,241)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2023	11/14/2025	37,020		107.8339	110,800			34,596		160,118			(13,717)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	09/26/2025	50,900		107.78740000000001	110,700			27,104		221,075			(13,704)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/30/2023	11/28/2025	26,807		107.96364	80,620			26,725		113,258			(9,980)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/02/2023	06/02/2025	31,643		108.2022	82,280			6,998		122,947			(10,158)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/18/2023	05/16/2025	18,672		17.085760000000001	56,200			3,479		95,401			(6,957)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/13/2023	04/11/2025	22,313		107.8827	62,400			858		93,510			(7,725)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/01/2025	62,775		106.51649999999999	185,590			31,144		342,006			(22,975)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/12/2025	23,923		108.46259999999999	72,800			25,535		92,079			(9,012)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/22/2025	38,476		106.56	109,880			21,613		208,186			(13,603)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/20/2023	04/17/2025	36,293		107.46	105,690			2,329		166,884			(13,102)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/22/2025	43,168		106.6666	120,980			23,797		229,478			(14,977)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/07/2025	34,454		106.5309	112,480			34,038		187,143			(13,925)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/12/2025	48,767		108.57129999999999	146,280			51,309		183,793			(18,109)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/06/2023	04/04/2025	62,343		106.93265	198,320			818		321,490			(24,551)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	08/29/2025	47,535		107.1827	138,720			28,622		230,995			(17,173)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2023	09/12/2025	19,535		108.145	51,030			11,512		78,729			(6,317)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/21/2025	48,997		107.521	156,350			50,255		224,774			(19,329)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/07/2023	07/07/2025	27,899		107.2074000000001	84,300			11,217		134,343			(10,407)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	08/28/2026	53,127		107.0754	182,970			86,202		264,578			(15,094)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/10/2026	57,089		107.7048000000001	172,630			78,267		259,968			(14,202)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/25/2022	08/22/2025	21,453		107.21	74,520			9,768		103,703			(6,147)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/09/2022	09/09/2025	16,898		106.2004	60,300			8,874		96,785			(4,961)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/29/2023	06/29/2026	38,044		107.6622	130,380			54,107		173,435			(10,726)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/02/2023	11/02/2026	33,639		107.98318	99,720			52,868		149,086			(8,204)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/12/2022	05/12/2025	16,564		109.322	54,900			2,058		46,909			(4,516)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/01/2022	12/01/2025	28,940		106.26304	109,120			24,338		163,708			(8,977)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/25/2022	11/25/2025	45,876		107.23724	146,510			31,873		221,369			(12,053)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/27/2023	01/27/2026	27,057		107.0728	93,670			25,772		134,223			(7,706)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/20/2026	53,619		107.521	196,040			107,355		253,056			(16,157)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/28/2022	07/28/2025	38,083		107.337	139,945			15,095		179,332			(11,513)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/20/2022	10/20/2025	55,988		105.2746000000001	187,030			34,534		366,054			(15,386)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/21/2022	07/18/2025	28,907		107.1328	102,300			10,127		141,344			(8,439)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/06/2023	04/02/2026	66,065		106.71771	250,630			84,157		346,372			(20,694)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/30/2023	03/30/2026	64,013		107.79	220,110			73,035		282,920			(18,108)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/15/2023	06/15/2026	57,589		107.8753	190,340			76,554		253,868			(15,659)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/09/2026	58,140		106.7466	190,340			97,002		303,093			(15,702)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2023	02/24/2026	42,285		106.52642	139,050			41,817		228,675			(11,439)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/09/2022	06/06/2025	11,095		108.5926	37,200			2,250		39,308			(3,069)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2023	10/19/2026	39,761		105.31310000000001	134,820			69,751		249,630			(11,091)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/13/2023	07/13/2026	38,193		107.5647	125,870			53,846		176,894			(10,355)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/15/2022	12/15/2025	42,273		106.34354999999999	145,350			34,278		236,076			(11,958)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/10/2022	11/10/2025	33,873		106.38630000000001	112,320			22,895		188,163			(9,240)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/09/2023	02/09/2026	44,655		107.8125	146,400			42,020		195,443			(12,044)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/22/2022	12/22/2025	49,006		106.21611	163,280			39,551		278,941			(13,433)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/18/2023	05/15/2026	69,088		117.154240000001	230,140			86,276		330,026			(18,985)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/27/2023	07/27/2026	55,887		107.4674	185,400			81,684		262,863			(15,252)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/05/2026	75,736		106.4153	272,970			107,587		414,338			(22,518)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/08/2026	68,998		106.71380000001	246,420			118,255		361,293			(20,272)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	07/31/2026	66,523		106.4098	230,750			102,791		363,389			(19,035)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2023	05/11/2026	61,361		107.96715	199,320			73,788		259,901			(16,397)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2023	05/08/2026	105,244		107.26260000001	367,250			134,949		507,348			(30,213)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/16/2023	02/13/2026	48,580		107.25409999999999	159,120			46,380		233,947			(13,126)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2023	01/06/2026	57,057		106.80309	195,810			50,116		295,979			(16,109)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/08/2022	07/08/2025	25,288		106.44970000001	91,530			8,199		139,299			(7,530)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/30/2023	11/30/2026	27,732		108.28818	93,300			51,852		118,527			(7,676)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/04/2022	08/01/2025	31,519		107.33069999999999	119,000			13,307		148,737			(9,817)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/17/2023	08/17/2026	23,494		106.0908	81,000			37,242		133,996			(6,664)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/16/2022	06/16/2025	46,213		106.7722	144,060			10,008		240,896			(11,851)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/04/2022	06/26/2025	9,270		106.252	39,200			3,195		52,811			(3,344)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/14/2022	04/14/2025	10,867		109.9883	41,760			496		23,135			(3,435)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/13/2023	04/13/2026	40,907		107.66759999999999	139,480			48,066		184,717			(11,475)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2022	10/10/2025	38,977		105.08481	129,970			22,873		261,653			(10,722)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/07/2023	07/07/2026	50,219		107.53	168,480			71,150		233,627			(13,860)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2022	06/23/2025	35,641		107.69203	104,500			7,928		145,642			(8,597)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/24/2026	43,168		106.6666	141,680			66,048		227,531			(11,656)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/12/2023	01/09/2026	56,967		106.2234	215,940			56,014		323,531			(17,814)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/26/2022	05/23/2025	19,270		108.871	70,350			3,353		62,994			(5,803)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/12/2022	08/12/2025	44,527		107.58444	160,800			19,549		200,318			(13,229)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/14/2022	07/14/2025	29,979		106.63330000001	105,600			10,039		160,069			(8,687)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2023	02/02/2026	26,894		107.7222	94,250			26,449		119,472			(7,754)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2023	09/18/2026	48,813		106.21040000001	167,440			82,109		273,458			(13,813)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/15/2022	09/12/2025	14,100		106.73926	45,900			6,900		74,539			(3,786)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/19/2022	05/16/2025	12,875		108.54134999999999	46,620			1,923		44,711			(3,846)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/29/2022	09/29/2025	31,354		106.092	94,050			15,560		182,477			(7,737)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/21/2023	12/21/2026	58,054		108.303	206,010			118,446		248,470			(16,948)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2023	05/22/2026	45,100		106.00427999999999	160,320			61,130		261,792			(13,225)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/05/2023	10/05/2026	55,818		105.9114	178,770			90,202		325,041			(14,707)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/02/2023	06/02/2026	48,395		107.8798	157,040			61,294		212,777			(12,919)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/21/2022	04/17/2025	17,209		110.74120000000001	60,040			881		25,302			(4,957)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/09/2026	38,179		105.8865	152,520			81,837		222,532			(12,547)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/18/2022	08/18/2025	39,012		107.4447	140,280			17,824		180,378			(11,540)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/06/2022	05/02/2025	31,244		109.0376	108,800			3,094		95,895			(8,983)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	09/28/2026	51,843		106.8326	155,650			77,540		267,198			(12,805)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/29/2026	46,879		108.77	162,690			94,729		188,431			(13,384)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/01/2022	08/29/2025	37,583		106.6429	125,600			17,269		200,549			(10,361)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2022	10/27/2025	46,213		106.03	154,350			29,487		271,212			(12,698)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/04/2022	11/04/2025	35,058		104.8531	122,840			24,366		237,120			(10,106)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/23/2026	53,147		107.4645	177,840			57,871		247,574			(14,630)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/27/2023	04/27/2026	50,167		107.3171	179,820			64,268		239,724			(14,793)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2023	09/14/2026	58,605		107.5	196,560			95,405		275,659			(16,170)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/07/2022	04/07/2025	21,629		110.7381	81,600			448		30,112			(6,713)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2022	06/06/2025	18,420		108.2543	68,200			4,114		70,864			(5,611)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/20/2023	04/20/2026	48,390		107.46	165,880			58,225		225,996			(13,646)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/17/2022	11/17/2025	37,626		105.56583000000001	138,000			29,013		235,865			(11,353)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2023	01/20/2026	66,399		106.39534999999999	242,110			65,064		367,051			(19,918)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/22/2022	09/22/2025	54,846		105.75	183,860			29,243		335,967			(15,126)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/23/2026	69,813		107.21510000000001	242,250			99,203		339,786			(19,929)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/30/2022	06/30/2025	13,126		105.5934	51,940			4,273		82,884			(4,273)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/07/2023	12/07/2026	38,785		108.18170000000001	134,820			75,790		168,295			(11,091)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/28/2022	04/28/2025	24,637		109.59	88,830			2,192		62,709			(7,308)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2023	11/16/2026	40,722		107.7259	143,440			77,882		187,068			(11,800)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/20/2023	07/17/2026	47,623		107.19710000000001	158,100			68,399		232,646			(13,042)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/30/2022	12/30/2025	34,972		106.1174	112,480			28,069		201,891			(9,253)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/26/2026	39,238		104.5945	125,460			65,712		268,617			(10,321)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/08/2022	12/08/2025	45,782		106.7089	161,700			37,099		241,402			(13,303)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/14/2026	54,288		108.46259999999999	192,930			109,691		227,271			(15,872)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/06/2022	10/06/2025	45,459		105.59	152,160			26,148		284,732			(12,518)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/27/2023	01/27/2027	28,923		107.2872	108,500			49,528		144,131			(6,693)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/15/2022	09/15/2026	20,681		106.63284	76,120			27,756		111,646			(4,696)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/15/2022	12/15/2026	46,031		106.45	173,460			74,068		253,553			(10,700)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/19/2022	05/19/2026	19,312		108.54134999999999	77,910			22,054		77,001			(4,806)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/05/2023	10/05/2027	64,333		105.7	231,880			145,740		384,068			(14,304)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2023	01/20/2027	75,750		106.28842	307,800			139,027		425,528			(18,987)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2023	11/16/2027	45,349		107.7259	174,930			114,981		217,985			(10,791)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/17/2023	08/17/2027	31,952		106.3036	118,320			70,392		179,161			(7,299)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2023	02/24/2027	41,346		106.73926	146,960			69,904		220,389			(9,065)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/02/2023	11/02/2027	38,311		107.98318	127,100			82,323		178,807			(7,840)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/10/2022	11/10/2026	38,577		106.38630000000001	141,450			57,007		213,996			(8,726)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/16/2021	12/16/2025	4,404		111.48650000000001	23,800			4,225		9,251			(1,468)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2023	02/02/2027	33,386		107.7222	129,960			59,858		157,668			(8,017)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/27/2023	04/27/2027	61,316		107.5324	237,600			123,116		298,245			(14,657)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/09/2022	09/09/2026	15,959		107.1591	56,950			20,532		80,043			(3,513)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/21/2022	07/21/2026	34,502		107.1328	135,790			44,302		172,959			(8,376)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/16/2023	02/16/2027	56,054		106.6118	218,400			102,688		303,257			(13,472)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/13/2022	01/13/2026	7,895		114.78793	32,220			6,338		7,452			(1,988)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/29/2027	55,152		108.87877	210,000			144,222		232,918			(12,954)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/07/2023	12/07/2027	41,555		108.29	157,500			105,792		187,746			(9,716)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/09/2021	12/09/2025	7,928		113.52	35,190			6,078		9,788			(2,171)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/07/2023	07/07/2027	59,518		107.53	220,160			124,793		290,729			(13,581)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/21/2023	12/21/2027	63,583		108.0859	254,610			173,463		294,140			(15,706)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2021	11/26/2025	889		113.76783	3,440			564		990			(212)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2022	06/23/2026	41,268		107.79834	135,960			41,748		179,442			(8,387)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/03/2027	76,829		106.51649999999999	289,460			169,430		420,964			(17,856)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/18/2022	08/18/2026	45,514		107.4447	182,280			62,967		219,267			(11,244)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2022	01/06/2026	9,681		111.9157	50,490			9,690		18,899			(3,115)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2022	06/05/2026	21,183		108.4714	84,870			25,030		86,944			(5,239)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/18/2023	05/18/2027	80,291		117.137119999999999	301,860			160,758		405,800			(18,621)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/18/2021	11/18/2025	2,635		113.95384	11,610			1,838		2,718			(716)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/03/2022	02/03/2026	8,065		113.0508	29,880			6,308		12,522			(1,843)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/12/2023	01/12/2027	73,777		106.3304	303,360			135,358		412,374			(18,713)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/12/2027	63,766		107.5998	209,440			132,641		310,393			(12,920)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/15/2023	06/15/2027	65,020		107.8753	238,700			131,702		304,571			(14,724)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/14/2022	07/14/2026	36,537		106.63330000000001	143,130			46,010		195,734			(8,829)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/30/2022	06/30/2026	17,814		105.70010000000001	76,380			23,820		107,560			(4,712)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/12/2022	05/12/2026	14,723		109.4307	54,240			15,094		51,467			(3,346)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/27/2023	07/27/2027	60,544		107.57470000000001	220,350			127,921		294,510			(13,593)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/26/2022	05/26/2026	22,022		108.871	89,760			25,839		84,711			(5,537)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/12/2021	11/12/2025	877		113.4055	4,200			648		1,046			(259)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/01/2022	12/01/2026	28,940		106.90576	111,910			46,712		150,700			(6,903)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/13/2023	07/13/2027	46,577		107.5647	170,500			97,345		226,670			(10,517)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/31/2022	03/31/2026	15,278		111.0475	64,770			16,159		39,004			(3,995)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/01/2022	09/01/2026	43,221		106.3236	166,520			59,121		241,311			(10,272)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2023	05/11/2027	76,237		107.85972	281,260			148,437		351,267			(17,350)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/22/2022	12/22/2026	57,488		106.21611	212,280			91,663		325,644			(13,095)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/07/2022	04/07/2026	26,136		110.7381	109,330			27,801		71,149			(6,744)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/24/2027	38,476		106.6666	139,400			83,602		207,409			(8,599)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/12/2022	08/12/2026	51,948		107.58444	208,880			71,297		245,361			(12,885)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/28/2022	07/28/2026	41,798		107.2294	172,499			57,105		206,926			(10,641)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/29/2023	06/29/2027	42,683		107.77	159,620			89,602		202,640			(9,846)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/25/2022	11/25/2026	51,493		106.70319000000001	194,150			80,242		274,882			(11,976)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2023	05/25/2027	45,100		106.00427999999999	176,640			94,918		261,490			(10,896)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/02/2023	06/02/2027	57,701		107.7724	211,420			114,767		273,377			(13,042)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/13/2023	04/13/2027	52,994		107.66759999999999	201,210			102,329		253,373			(12,412)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/25/2022	08/25/2026	23,319		107.1028	91,250			31,959		117,692			(5,629)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/30/2023	11/30/2027	34,202		108.07182	129,870			86,610		158,295			(8,011)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/28/2022	01/28/2026	20,680		112.10980000000001	80,960			16,758		39,713			(4,994)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2023	09/14/2027	67,907		106.96250000000001	265,720			163,184		354,461			(16,391)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/14/2022	04/14/2026	12,678		110.54040000000001	51,100			13,239		35,972			(3,152)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/16/2022	06/16/2026	53,758		106.6662	190,380			57,545		286,365			(11,744)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/08/2027	83,216		106.09439999999999	340,870			186,439		477,654			(21,027)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/09/2023	02/09/2027	51,168		107.49	193,600			90,099		248,884			(11,942)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2023	09/21/2027	55,383		106.3169	205,910			127,441		310,020			(12,702)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/20/2022	10/20/2026	64,528		104.64230000000001	252,960			98,306		438,683			(15,604)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/20/2023	04/20/2027	56,765		107.13762	223,260			114,614		289,248			(13,772)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	09/28/2027	57,498		106.09	208,010			129,739		329,655			(12,831)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/23/2027	61,538		107.5718	227,040			112,197		297,237			(14,005)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/09/2027	41,903		105.8865	180,000			117,450		245,155			(11,103)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/14/2027	62,569		108.57129999999999	242,080			163,765		273,965			(14,933)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/23/2021	12/23/2025	13,169		114.24169999999999	56,850			10,365		13,737			(3,507)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/23/2027	77,260		107.10769999999999	299,630			166,963		395,963			(18,483)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/17/2022	11/17/2026	43,270		105.88476	168,360			68,659		254,902			(10,385)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/06/2022	04/30/2026	35,839		109.0376	139,230			37,754		133,124			(8,624)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/06/2023	04/06/2027	69,787		106.93265	285,000			143,574		364,078			(17,581)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2022	10/13/2026	44,681		105.19	162,150			62,237		285,682			(10,002)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/22/2027	61,940		107.521	247,230			163,521		304,606			(15,251)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/30/2022	12/30/2026	40,643		106.0116	147,060			64,307		235,821			(9,072)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/30/2023	03/30/2027	68,652		107.4666	270,840			135,142		336,004			(16,707)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/08/2022	07/08/2026	26,225		106.5565	103,880			32,965		141,883			(6,408)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/22/2022	09/18/2026	62,411		105.75	231,000			84,938		373,931			(14,289)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2023	10/19/2027	44,495		105.2075	165,910			105,869		279,130			(10,234)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/09/2022	06/09/2026	12,019		108.0518	47,840			14,231		52,597			(2,951)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/08/2027	84,848		106.71380000000001	331,240			202,059		455,085			(20,433)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/08/2022	12/08/2026	56,993		106.7089	222,650			94,004		304,168			(13,734)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/10/2022	02/10/2026	3,573		108.246	21,640			4,672		14,782			(1,335)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/10/2027	59,897		107.598	205,440			121,236		290,788			(12,673)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/04/2022	07/31/2026	38,009		107.54640000000001	155,390			51,903		180,211			(9,612)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/04/2022	06/24/2026	8,343		106.35980000000001	38,160			12,083		46,302			(2,422)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/29/2022	09/29/2026	36,105		106.092	121,220			45,364		207,518			(7,478)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/04/2022	11/04/2026	38,848		104.8531	148,420			59,205		253,167			(9,155)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/26/2027	44,980		104.699	155,570			100,017		296,655			(9,597)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/06/2022	10/06/2026	53,035		105.6956	193,760			73,440		319,723			(11,952)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2023	05/07/2027	110,832		107.37	424,830			223,196		549,914			(26,224)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2023	01/06/2027	56,122		106.80309	213,000			94,164		296,419			(13,139)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/24/2022	03/24/2026	9,026		111.34399999999999	35,300			8,637		21,612			(2,178)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/20/2023	07/20/2027	53,226		107.19710000000001	196,080			112,890		270,262			(12,095)				0/0

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2022	10/27/2026	54,702		105.92400000000 001	204,160			80,321		320,813			(12,594)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	08/31/2027	62,448		106.96810000000 001	239,860			145,001		325,677			(14,796)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/28/2022	04/28/2026	28,287		109.59	113,460			30,484		95,718			(6,999)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2022	01/20/2026	9,734		112.89700000000 001	42,900			8,645		15,339			(2,646)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/21/2022	04/21/2026	19,020		110.41	76,860			20,282		55,506			(4,741)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/02/2023	11/02/2028	94,375		107.87616	340,370			244,507		450,225			(16,785)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/20/2023	07/20/2028	111,121		107.19710000000 001	440,300			290,960		567,209			(21,713)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/09/2022	09/09/2027	18,776		106.8396	74,800			36,539		99,330			(3,691)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2023	10/19/2028	103,190		105.4187	398,940			283,521		622,713			(19,674)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/30/2022	06/30/2027	16,876		105.70010000000 001	77,040			34,634		101,040			(3,801)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/09/2021	12/09/2026	8,809		113.52	42,700			14,444		17,241			(2,107)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/23/2021	12/23/2026	14,047		114.24169999999 999	66,400			22,971		24,486			(3,276)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/21/2022	07/21/2027	37,300		107.1328	158,000			72,850		190,787			(7,796)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2022	01/20/2027	11,503		112.89700000000 001	55,250			19,961		25,685			(2,726)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/15/2023	06/15/2028	117,035		107.7677	467,460			299,943		563,606			(23,053)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2022	10/13/2027	50,385		105.19	195,040			98,910		316,730			(9,624)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/30/2023	03/30/2028	89,990		107.68219999999 999	372,480			223,284		436,612			(18,369)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/29/2022	09/29/2027	40,855		106.1973	146,630			73,235		231,595			(7,235)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/17/2022	11/17/2027	53,617		105.67214	227,430			119,700		320,559			(11,222)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/04/2022	07/30/2027	50,987		107.22280000000 001	232,100			108,458		258,225			(11,484)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/02/2021	12/02/2026	889		114.35148	3,600			1,204		1,494			(178)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/18/2022	08/18/2027	49,229		107.5523	210,410			100,245		240,336			(10,382)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/14/2028	110,416		108.57129999999 999	457,200			338,954		491,682			(22,547)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/20/2023	04/20/2028	78,169		107.46	320,040			195,531		388,326			(15,783)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/27/2023	01/27/2028	51,316		107.0728	211,750			119,690		265,188			(10,448)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/19/2022	05/19/2027	18,393		108.54134999999 999	80,200			34,208		78,378			(3,957)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2022	06/04/2027	23,945		107.49420000000 001	113,100			49,287		117,254			(5,587)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2022	01/06/2027	11,442		112.14294	62,790			22,204		28,633			(3,098)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/13/2022	01/13/2027	7,895		114.90192	35,100			12,547		12,450			(1,732)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	08/31/2028	101,594		107.29	403,300			275,791		513,699			(19,889)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/22/2028	127,577		107.6292	534,060			389,498		623,685			(26,337)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/08/2028	101,917		106.09439999999 999	443,630			282,951		580,487			(21,878)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/24/2022	03/24/2027	9,929		108.5742	54,120			21,423		42,319			(2,670)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2023	09/14/2028	95,814		107.6075	374,920			259,260		469,383			(18,489)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/23/2028	147,073		107.43	592,500			382,771		733,274			(29,219)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/25/2022	11/24/2027	55,238		106.91681	218,890			116,109		290,040			(10,806)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/20/2022	10/20/2027	70,222		105.27460000000001	274,540			140,280		437,540			(13,546)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/26/2022	05/26/2027	24,775		108.871	109,080			46,945		102,547			(5,382)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/10/2022	11/10/2027	41,400		106.4926	161,480			84,370		227,394			(7,968)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/12/2023	01/12/2028	89,653		106.3304	394,560			219,777		500,495			(19,468)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/08/2022	12/08/2027	63,534		106.28079	277,440			149,215		356,678			(13,689)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/02/2023	06/02/2028	75,384		107.8798	294,840			187,082		358,737			(14,540)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2023	01/06/2028	72,023		106.80309	294,140			162,874		382,854			(14,513)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/12/2022	08/12/2027	57,514		107.6922	246,760			116,751		276,239			(12,176)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/23/2028	78,322		107.14279999999999	324,240			193,123		402,017			(15,990)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/06/2022	10/06/2027	58,718		105.59	232,500			117,015		354,520			(11,472)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/14/2022	04/14/2027	13,583		110.54040000000001	59,250			24,135		44,730			(2,924)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/10/2028	120,730		107.4911	452,790			304,424		598,326			(22,329)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2021	11/25/2026	889		113.20518	4,000			1,323		1,819			(197)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2023	01/20/2028	91,649		106.39534999999999	393,960			221,171		508,192			(19,439)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/28/2022	01/28/2027	23,377		112.10980000000001	100,620			36,795		59,436			(4,965)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/10/2022	02/10/2027	7,147		109.58929999999999	40,640			15,151		26,429			(2,005)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/15/2022	12/15/2027	57,304		106.34354999999999	234,850			127,210		319,590			(11,588)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2023	09/21/2028	108,890		106.4235	425,720			296,021		598,849			(20,994)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/08/2028	113,753		106.71380000000001	470,920			324,096		608,555			(23,223)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/30/2023	11/30/2028	80,422		108.07182	326,250			239,369		376,365			(16,089)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/18/2021	11/18/2026	2,635		113.95384	12,690			4,147		4,701			(626)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2023	05/08/2028	151,811		107.37	625,920			388,585		761,350			(30,867)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/12/2021	11/12/2026	877		113.4055	4,550			1,472		1,716			(225)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/16/2022	06/16/2027	62,247		106.24209999999999	248,820			109,950		351,519			(12,277)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2023	05/25/2028	88,321		106.43	355,320			223,900		486,958			(17,523)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/29/2023	06/29/2028	55,674		107.1234	237,600			154,277		286,321			(11,717)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/22/2022	12/22/2027	71,624		106.32222	281,960			153,810		400,305			(13,913)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/04/2022	11/04/2027	52,113		105.27462	202,950			105,369		319,312			(10,014)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/12/2022	05/12/2027	20,245		109.322	82,060			34,687		78,951			(4,049)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/14/2022	07/14/2027	39,348		106.63330000000001	166,320			76,048		212,817			(8,207)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/01/2022	09/01/2027	46,979		106.5364	191,000			92,463		256,864			(9,424)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/09/2023	02/09/2028	61,401		107.49	249,480			142,794		303,659			(12,310)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/16/2021	12/16/2026	6,166		111.6	35,350			12,093		16,647			(1,744)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/30/2022	12/30/2027	51,040		106.0116	198,720			109,274		294,443			(9,805)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/06/2023	04/06/2028	117,242		106.61024	527,940			318,500		635,463			(26,035)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/24/2028	72,260		105.4944	312,620			212,582		434,317			(15,417)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/21/2023	12/21/2028	154,810		108.1944	656,880			489,511		715,889			(32,394)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/03/2022	02/03/2027	8,961		113.16240000000001	36,400			13,430		19,315			(1,796)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/03/2028	136,794		106.6223	544,580			364,048		738,864			(26,856)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/13/2023	07/13/2028	70,796		107.7794	273,600			179,751		340,665			(13,493)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/27/2023	04/27/2028	104,980		107.5324	437,310			268,856		517,654			(21,566)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	09/28/2028	94,260		107.25700000000001	324,000			226,534		478,085			(15,978)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2023	02/24/2028	72,355		106.42	285,670			165,858		400,014			(14,096)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/22/2022	09/22/2027	69,976		105.6443	281,200			139,367		420,341			(13,875)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/07/2023	12/07/2028	100,656		108.29	407,660			300,663		460,973			(20,104)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/28/2022	07/28/2027	47,371		107.2294	210,798			98,003		239,718			(10,401)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/13/2023	04/13/2028	66,939		107.7750999999999	271,440			164,798		321,711			(13,386)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2023	05/11/2028	99,479		107.85972	398,040			247,766		467,712			(19,629)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/28/2022	04/28/2027	32,850		109.4804	143,640			59,614		125,190			(7,088)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/08/2022	07/08/2027	31,844		106.5565	135,660			61,583		173,697			(6,694)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/18/2023	05/18/2028	115,769		17.12	473,680			296,666		596,267			(23,360)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/12/2028	120,968		106.4267	478,590			338,291		664,645			(23,602)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2023	11/16/2028	101,805		107.94199999999999	409,200			297,090		482,554			(20,180)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/25/2022	08/25/2027	27,050		106.8884	116,290			55,850		142,303			(5,738)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/16/2023	02/16/2028	66,330		106.7189	273,350			157,506		355,683			(13,488)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/05/2023	10/05/2028	183,538		105.5943	710,040			499,168		1,090,640			(35,016)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2022	06/23/2027	45,958		107.79834	166,110			74,039		209,397			(8,196)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/01/2022	12/01/2027	42,942		107.01288	176,180			94,079		223,189			(8,693)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/29/2028	124,092		108.87877	507,600			380,491		534,850			(25,032)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2022	10/27/2027	55,645		105.81789999999999	224,200			115,419		327,969			(11,063)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/06/2022	05/06/2027	39,515		109.0376	165,980			69,613		159,687			(8,190)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/27/2023	07/27/2028	115,499		107.03789999999999	474,920			315,659		598,956			(23,421)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/31/2022	03/31/2027	17,076		110.9362	79,230			31,666		52,975			(3,909)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/26/2028	77,519		104.699	285,120			203,724		498,985			(14,061)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/07/2023	07/07/2028	106,947		107.4225	426,650			278,901		533,654			(21,040)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2023	02/02/2028	51,006		107.6143	215,600			122,575		248,875			(10,638)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/17/2023	08/17/2028	74,241		106.1972	295,460			199,780		417,703			(14,571)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/07/2022	04/07/2027	27,938		110.7381	126,480			51,036		89,323			(6,241)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/15/2022	09/15/2027	20,681		106.10074	86,240			42,411		118,959			(4,255)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/21/2022	04/21/2027	20,831		110.63079999999999	89,240			36,694		67,871			(4,403)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/09/2028	100,568		106.10129999999999	443,880			320,566		569,205			(21,890)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/09/2022	06/09/2027	12,944		110.1069	45,640			19,993		45,800			(2,252)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/30/2026	351		285.01	3,080			1,291		961			(382)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	02/01/2027	2,456		283.87	27,090			16,646		13,478			(2,233)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/30/2026	2,456		283.87	22,820			9,569		7,516			(2,833)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	02/01/2028	2,807		283.87	34,720			24,688		20,432			(2,145)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/25/2028	354		282.58	4,130			2,917		2,723			(255)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/23/2026	708		283.14515999999998	5,960			2,442		2,278			(740)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/25/2027	354		282.58	3,680			2,238		2,083			(303)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/25/2029	354		282.58	4,450			3,405		3,212			(220)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	02/01/2029	3,158		283.87	42,030			32,324		27,338			(2,075)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/23/2026	354		282.58	3,070			1,258		1,202			(381)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2025	534		934.34760000000006	11,575			510		6,591			(2,870)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2025	2,454		935.28570000000002	52,141			2,298		28,287			(12,928)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2024	02/27/2026	420		950.11599999999999	11,876			5,416		6,272			(1,468)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2024	02/20/2026	524		948.18258000000003	14,080			6,312		6,550			(1,748)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2026	1,707		939.03809999999999	45,760			23,949		37,613			(5,657)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2026	534		942.79049999999995	13,460			7,044		10,742			(1,664)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/18/2024	01/16/2026	745		940.82988999999998	19,824			7,930		13,452			(2,461)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2024	02/20/2026	210		945.34370999999999	5,888			2,639		2,861			(731)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2024	03/13/2026	1,672		957.84	46,416			22,060		21,232			(5,738)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2024	03/12/2027	523		958.79783999999995	17,375			11,297		10,744			(1,432)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2024	02/22/2027	524		945.34370999999999	17,790			11,274		11,570			(1,466)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/16/2027	640		936.22379999999998	20,982			14,315		19,644			(1,729)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2024	02/26/2027	105		923.45939999999996	4,835			3,082		3,774			(398)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/16/2022	02/13/2026	202		975.78769999999997	10,160			2,219		1,222			(628)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2028	960		941.85239999999999	33,903			25,840		31,936			(2,091)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/18/2024	01/18/2028	745		938.95011	27,202			19,081		24,522			(1,680)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2022	02/23/2026	1,228		977.26	54,000			12,140		7,206			(3,331)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2022	03/02/2026	1,115		992.87170000000003	46,970			10,785		3,619			(2,897)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2024	02/22/2028	629		946.29	23,778			17,250		17,291			(1,469)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/16/2022	03/16/2026	717		964.66344000000004	35,350			8,456		7,104			(2,181)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/18/2024	01/18/2029	3,511		938.95011	137,148			104,422		130,176			(6,771)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/16/2022	02/16/2027	101		966.88990000000001	5,880			2,211		1,696			(290)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2024	03/13/2029	4,286		957.84	142,475			112,636		132,529			(7,030)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2022	02/23/2027	1,535		986.05529999999	68,250			25,931		17,552			(3,368)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2024	02/28/2029	3,256		947.25990000000002	136,307			106,730		111,456			(6,722)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2029	4,695		937.16189999999995	151,272			122,494		183,386			(7,464)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2022	03/02/2027	1,216		992.87170000000003	56,400			21,645		12,140			(2,783)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2024	02/22/2029	3,880		947.23629000000005	158,619			123,815		122,185			(7,831)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/16/2022	03/16/2027	717		960.75792000000001	39,550			15,482		13,932			(1,951)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2025	198		39074	144,248			3,996		235,485			(35,962)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	129		38200	88,935			5,913		134,644			(22,172)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2025	199		37587	181,950			8,087		284,357			(45,488)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2025	16,156		259.18025	83,230			692		90			(20,750)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2025	11,496		257.74124	51,910			2,307		1,666			(12,978)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2025	11,357		259.30336999999997	52,170			1,445		53			(13,006)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	19,451		257.40431000000001	87,710			5,831		5,880			(21,867)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2027	5,149		255.2371	60,060			38,115		42,033			(4,950)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2024	01/19/2027	4,392		252.97470000000001	51,700			31,153		39,111			(4,261)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/02/2027	4,334		255.60534999999999	55,660			37,362		39,045			(4,600)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/09/2023	03/09/2026	10,058		252.52680000000001	109,000			34,075		63,829			(8,967)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2024	01/11/2027	3,986		253.10765000000001	47,600			28,359		35,018			(3,927)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/16/2023	03/16/2026	2,004		255.52896000000001	20,750			6,620		10,168			(1,707)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/25/2027	5,478		256.99275999999998	67,620			44,976		41,832			(5,599)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/23/2027	5,954		254.88320999999999	68,550			47,337		52,967			(5,665)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/12/2027	3,159		254.25749999999999	40,240			26,235		28,335			(3,326)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2024	01/05/2027	5,628		251.50647000000001	65,380			38,557		53,495			(5,388)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/08/2027	2,776		253.91505000000001	33,810			20,992		23,970			(2,787)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/25/2027	398		252.8279	4,890			2,973		3,591			(403)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/05/2027	5,905		254.2047	73,500			47,448		48,544			(6,074)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/19/2027	5,095		255.69479000000001	64,740			42,625		41,126			(5,350)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/12/2027	397		254.2473	4,670			2,927		3,387			(386)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/26/2027	2,378		250.3014	33,000			21,091		25,039			(2,727)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	02/01/2027	1,973		256.6739	23,000			14,133		14,575			(1,896)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2023	03/02/2026	6,422		251.13311999999999	75,360			23,076		44,772			(6,200)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	5,164		273.83319999999998	30,660			2,038		30,182			(7,644)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2025	8,279		275.83499999999998	63,020			524		19,293			(15,711)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2025	4,360		275.90382	30,018			832		15,875			(7,484)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2025	4,394		272.5	29,400			1,307		23,630			(7,350)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2024	01/05/2026	5,873		271.6327	58,080			22,289		56,945			(7,190)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/27/2026	6,822		285.26774999999998	47,500			23,619		26,960			(5,905)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/06/2026	8,802		276.77019999999999	68,880			29,547		62,163			(8,551)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/10/2026	3,270		281.15123999999997	24,602			12,691		19,779			(3,054)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2026	10,203		280.74189999999999	71,960			32,466		55,106			(8,908)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2026	3,295		277.67750000000001	24,300			12,770		22,832			(3,017)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/13/2026	8,417		280.63799999999998	56,120			24,649		45,056			(6,976)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/06/2026	10,107		283.63565999999997	73,080			34,171		46,226			(9,072)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2024	01/16/2026	8,829		275.35365999999999	70,800			28,359		67,192			(8,801)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2024	01/09/2026	14,657		278.3682	107,600			42,059		88,253			(13,376)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/27/2026	7,282		275.47395	66,800			30,590		57,655			(8,292)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/13/2026	9,465		282.57065999999998	64,220			30,648		48,499			(7,972)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/20/2026	13,689		283.33049999999997	95,000			46,255		57,606			(11,793)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/02/2026	19,077		283.60500000000002	137,800			69,661		86,265			(17,130)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/30/2026	12,049		280.18950000000001	85,800			35,977		65,193			(10,651)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/23/2026	2,574		275.2235	20,930			8,574		19,933			(2,598)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/24/2026	1,844		277.37180000000001	13,500			7,225		14,707			(1,676)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2025	49,329		296.77812	358,680			2,981		5			(89,422)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2025	79,449		293.16287	512,600			22,782		8			(128,150)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	48,411		293.78016000000002	345,060			22,940		121			(86,026)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2025	78,706		296.35000000000002	524,275			14,523		8			(130,706)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2026	35,645		293.09719999999999	358,050			161,541		52,954			(44,325)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/06/2026	63,417		295.20839999999998	618,520			289,211		72,841			(76,782)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/27/2026	43,778		291.72329999999999	470,850			215,617		77,220			(58,450)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/27/2026	61,175		297.91356000000002	616,710			306,651		61,102			(76,663)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/23/2026	20,997		289.64839999999998	204,350			83,713		41,009			(25,368)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/10/2026	32,090		294.57190000000003	326,978			168,676		50,292			(40,590)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/24/2026	28,297		296.72976	243,190			130,149		42,889			(30,189)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2026	32,393		291.40564999999998	323,000			169,742		66,607			(40,097)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2024	01/05/2026	6,924		289.70650000000001	61,800			23,717		12,515			(7,651)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/13/2026	50,088		294.23145	506,160			241,561		72,948			(62,834)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/13/2026	44,753		291.84179999999998	436,230			191,604		74,294			(54,227)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/06/2026	33,270		291.25844999999998	315,250			135,231		57,352			(39,134)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2024	01/09/2026	23,157		289.90870000000001	209,710			81,972		41,810			(26,069)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/30/2026	21,973		290.96874000000003	209,280			87,753		38,069			(25,980)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/02/2026	12,416		299.45985000000002	110,630			55,926		10,672			(13,752)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/20/2026	21,095		296.67302999999998	204,120			99,385		19,447			(25,339)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2024	01/16/2026	12,099		289.27999999999997	112,700			45,142		24,108			(14,010)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	207		17396	69,696			4,634		106,097			(17,376)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2025	10,142		284.14215000000002	71,340			3,171		361			(17,835)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2025	3,847		285.28442999999999	24,970			1,110		62			(6,243)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2025	3,824		289.09066000000001	25,520			707		3			(6,362)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2025	3,418		291.65213999999997	21,400			178					(5,335)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2025	10,082		287.64231000000001	74,240			2,057		37			(18,509)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	7,014		285.68403000000001	45,400			3,018		506			(11,319)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	4,208		285.68403000000001	27,240			1,811		303			(6,791)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2025	3,418		289.90571999999997	24,200			201					(6,033)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/06/2026	1,758		282.92824999999999	16,450			7,056		5,989			(2,042)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/02/2026	5,127		291.36106999999998	45,000			22,749		7,776			(5,594)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/06/2026	6,220		288.6216	56,880			26,596		12,956			(7,061)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/27/2026	2,045		290.33327000000003	20,700			10,293		3,758			(2,573)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/06/2026	3,801		288.6216	34,760			16,253		7,918			(4,315)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/13/2026	1,036		278.91266000000002	15,000			7,159		5,489			(1,862)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2026	5,595		286.14114000000001	47,040			24,720		16,244			(5,839)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2026	11,540		288.14013	87,780			46,130		27,951			(10,897)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/27/2026	4,431		291.50515000000001	42,510			21,138		7,231			(5,284)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/10/2026	11,473		291.98736000000002	89,100			45,963		23,843			(11,061)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/13/2026	3,155		284.4341	28,800			12,650		9,500			(3,580)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2026	2,097		284.4033	19,920			8,987		6,452			(2,466)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/02/2026	5,469		288.74144000000001	54,400			27,501		10,801			(6,762)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/27/2026	4,549		284.93259999999998	41,340			18,931		13,512			(5,132)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/20/2026	1,029		293.72582999999997	7,800			3,798		1,206			(968)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/13/2026	1,753		284.4341	16,000			7,028		5,278			(1,989)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2026	1,398		284.11720000000003	13,440			6,064		4,417			(1,664)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/06/2026	703		283.49695000000003	6,400			2,745		2,272			(794)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/24/2026	4,559		290.54552000000001	31,070			16,628		10,088			(3,857)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/13/2026	1,727		286.45084000000003	18,000			8,590		4,790			(2,234)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/20/2026	5,830		289.65841	54,060			26,322		10,503			(6,711)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/27/2026	1,050		284.64679999999998	9,660			4,424		3,202			(1,199)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/10/2026	5,563		289.95967000000002	47,840			24,679		13,974			(5,939)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/08/2027	2,110		282.92824999999999	23,400			14,529		12,337			(1,929)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/12/2027	2,763		284.13139999999999	36,320			23,680		15,896			(3,002)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/25/2027	2,727		292.67703	29,440			19,582		8,927			(2,438)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/16/2027	5,246		286.14114000000001	52,800			36,121		26,546			(4,364)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/26/2027	1,050		284.64679999999998	11,430			7,305		5,647			(945)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/02/2027	5,469		290.19679000000002	60,160			40,383		19,825			(4,972)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/12/2027	3,155		284.4341	34,290			21,494		16,959			(2,836)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/05/2027	6,911		288.6216	75,400			48,674		29,045			(6,231)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/23/2027	7,365		285.68403000000001	76,440			52,785		41,311			(6,317)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/19/2027	4,801		289.65841	52,780			34,750		18,202			(4,362)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/09/2027	5,215		289.95967000000002	53,400			36,188		24,103			(4,413)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2027	1,748		284.4033	19,450			12,343		9,497			(1,603)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2028	2,386		290.91921000000002	30,660			22,995		12,601			(1,895)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/18/2028	6,645		286.71228000000002	73,530			56,169		43,601			(4,542)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2028	6,606		290.53901000000002	74,480			56,537		40,455			(4,601)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2028	7,948		288.91079999999999	96,140			70,670		46,148			(5,939)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/14/2028	2,763		282.68175000000002	41,440			30,660		22,124			(2,560)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/21/2028	6,173		289.94893999999999	75,060			55,896		32,977			(4,637)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/15/2028	3,856		284.4341	46,860			33,793		27,579			(2,897)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/29/2028	1,050		284.64679999999998	12,750			9,311		7,493			(788)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2028	5,811		291.07	69,360			52,318		29,063			(4,284)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/08/2028	2,462		282.92824999999999	30,520			21,848		18,797			(1,885)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2028	1,748		284.4033	21,600			15,685		12,572			(1,334)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2028	7,365		285.68403000000001	85,260			65,540		53,734			(5,267)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2029	2,727		290.33327000000003	38,080			30,468		18,340			(1,882)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2029	8,984		288.91079999999999	117,000			92,213		64,056			(5,779)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2029	8,066		290.54552000000001	86,020			70,110		57,299			(4,249)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/15/2029	4,557		284.4341	59,540			46,273		38,810			(2,941)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2029	6,494		291.36106999999998	82,650			66,410		40,181			(4,083)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/18/2029	7,694		285.85557	94,160			76,382		62,496			(4,651)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/21/2029	7,545		289.65841	99,440			79,137		50,672			(4,912)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2029	2,097		284.11720000000003	27,960			21,840		18,132			(1,380)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/08/2029	2,462		282.92824999999999	32,760			25,320		22,168			(1,617)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2029	7,649		289.38033000000001	96,140			77,619		59,338			(4,749)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/14/2029	2,072		280.65224000000001	34,560			27,371		20,868			(1,707)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/28/2029	1,050		284.93259999999998	13,560			10,635		8,808			(670)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	1,010		1987	36,600			2,433		36,011			(9,125)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2025	1,493		2988	86,900			2,407		26,416			(21,665)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2025	1,181		2965	77,140			641		18,860			(19,232)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/03/2024	04/03/2025	4,477		196.79857999999999	30,447			168		60,699			(7,549)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2024	04/24/2025	17,026		198.09247999999999	90,066			5,707		208,914			(22,330)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/10/2024	04/10/2025	4,013		199.72865999999999	17,536			435		42,661			(4,348)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2025	4,065		197.20362	17,192			758		53,590			(4,262)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2024	01/09/2026	504		198.53	3,157			1,227		6,359			(390)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/03/2024	04/02/2026	3,980		199.41184000000001	27,648			13,919		48,755			(3,423)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2024	02/27/2026	7,003		198.91045	46,746			21,318		87,618			(5,779)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2024	03/20/2026	2,481		201.53	15,750			7,637		26,116			(1,947)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2026	5,434		202.43	32,318			16,048		53,709			(4,012)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/10/2024	04/10/2026	11,539		200.92464000000001	64,469			33,120		127,915			(7,970)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2024	03/06/2026	999		195.64082999999999	8,242			3,838		14,673			(1,019)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2026	11,686		198.38448	62,859			32,897		153,426			(7,771)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/31/2024	01/30/2026	1,008		199.74852000000001	5,686			2,374		11,799			(703)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2024	01/23/2026	1,014		196.14601999999999	6,870			2,803		14,951			(849)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/03/2024	04/03/2025	5,854		260.06330000000003	25,950			143		6,849			(6,434)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/04/2024	01/02/2026	2,423		247.64	19,956			7,597		35,261			(2,477)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/31/2024	01/30/2026	4,802		248.8904	42,012			17,543		65,980			(5,194)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2025	449		5738	37,250			1,642		101,879			(9,236)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2025	269		5665	29,760			1,312		80,583			(7,379)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2026	434		5712	88,475			43,932		108,468			(10,983)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2026	377		5637	65,982			34,532		135,126			(8,157)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2026	395		5665	69,542			36,395		132,842			(8,597)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2026	590		5735	114,002			56,608		138,286			(14,152)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/01/2023	02/27/2026	18		5628	3,540			1,076		5,883			(292)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/16/2027	413		5660	84,410			57,587		156,833			(6,957)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/25/2027	590		5706	146,506			97,356		178,344			(12,119)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/01/2023	03/01/2027	18		5628	4,110			1,969		6,615			(254)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2028	520		5665	122,931			93,694		212,714			(7,583)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2028	781		5735	211,770			158,682		252,587			(13,090)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2029	764		5712	235,840			188,568		280,651			(11,656)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/01/2023	03/01/2028	18		5628	4,630			2,702		7,203			(228)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2029	377		5620	105,105			85,110		174,115			(5,186)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/02/2022	06/02/2025	13,422		272.77969999999999	164,520			9,324		56			(13,535)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/08/2023	06/08/2026	6,762		250.40440000000001	90,950			35,998		55,819			(7,482)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2022	12/08/2025	10,327		255.04301000000001	119,080			27,321		44,091			(9,796)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/14/2022	07/14/2025	12,490		267.99006000000003	153,780			14,619		1,977			(12,651)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/03/2023	08/03/2026	2,769		257.37079999999997	30,100			13,454		15,492			(2,476)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/04/2022	08/04/2025	11,677		274.24079999999998	120,280			13,743		628			(9,895)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/27/2022	04/25/2025	16,481		275.7704	219,600			4,826		2			(18,099)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/29/2023	06/29/2026	3,988		252.00380000000001	48,800			20,252		30,368			(4,015)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/20/2023	01/20/2026	14,079		256.21140000000003	184,320			49,534		59,961			(15,163)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/13/2023	04/13/2026	6,658		259.4153	76,330			26,304		25,910			(6,279)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/12/2023	10/12/2026	6,525		247.42699999999999	74,560			38,098		71,839			(6,134)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/06/2022	10/06/2025	9,539		256.62180000000001	102,240			17,570		27,754			(8,411)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2023	03/30/2026	12,687		254.75229999999999	151,040			50,117		70,225			(12,426)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2023	01/26/2026	7,811		258.10849999999999	96,400			26,435		28,337			(7,931)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2023	11/09/2026	2,452		247.63640000000001	27,300			14,648		27,264			(2,246)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2023	11/30/2026	5,636		247.40639999999999	74,480			41,393		64,291			(6,127)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/24/2023	02/24/2026	18,526		251.03129999999999	211,140			63,496		129,082			(17,370)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/13/2023	07/13/2026	4,323		257.75790000000001	50,050			21,411		22,694			(4,117)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2023	11/16/2026	11,374		249.86259999999999	124,320			67,501		113,281			(10,227)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2023	08/17/2026	3,216		249.2876	39,920			18,354		30,498			(3,284)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/20/2023	07/20/2026	7,468		254.41	97,280			42,238		49,955			(8,003)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/12/2023	01/12/2026	10,578		258.30290000000002	125,280			32,751		36,300			(10,306)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/03/2022	11/03/2025	8,029		255.56630000000001	79,200			15,637		29,295			(6,516)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/20/2023	04/20/2026	4,732		255.62880000000001	57,720			20,260		25,362			(4,748)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2023	12/29/2026	5,975		256.11545999999998	65,100			37,906		44,675			(5,356)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2022	06/23/2025	10,587		266.40627000000001	136,920			10,388		1,221			(11,264)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/04/2022	05/02/2025	15,862		274.61419999999998	202,100			5,737		2			(16,657)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/01/2022	08/29/2025	8,518		263.43540000000002	95,480			13,127		7,291			(7,876)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/18/2022	05/16/2025	11,648		268.25900000000001	153,760			6,336		100			(12,673)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/13/2022	04/11/2025	11,095		276.3365	185,380			1,698		1			(15,279)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/29/2022	09/29/2025	14,325		255.83359999999999	156,600			25,909		44,440			(12,883)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/08/2022	07/08/2025	14,006		266.55759999999998	180,560			16,174		2,709			(14,854)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/05/2023	10/05/2026	3,279		241.32588999999999	44,720			22,564		48,476			(3,679)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/07/2023	07/07/2026	2,793		255.12100000000001	30,030			12,682		17,455			(2,470)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/23/2023	03/23/2026	6,756		251.86160000000001	87,720			28,545		46,010			(7,216)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/22/2022	09/22/2025	10,683		257.79480000000001	115,830			18,423		25,074			(9,529)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/15/2022	06/13/2025	13,708		262.10469999999998	192,240			12,851		4,800			(15,844)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/04/2023	05/04/2026	7,484		257.44445999999999	87,400			31,796		35,733			(7,190)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/20/2022	10/20/2025	13,652		253.88388	147,560			27,246		60,658			(12,139)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/09/2022	09/09/2025	15,065		263.7987	170,820			25,139		13,257			(14,053)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/24/2023	08/24/2026	4,424		250.89789999999999	51,370			23,948		38,477			(4,226)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/15/2022	09/15/2025	9,000		260.1499	100,970			15,413		14,624			(8,306)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/21/2023	12/21/2026	3,590		252.6754	43,380			24,942		31,704			(3,569)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/01/2022	12/01/2025	12,675		257.26693	138,240			30,832		42,348			(11,373)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/30/2022	06/30/2025	5,278		268.97359999999998	65,240			5,367		426			(5,367)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/08/2022	06/06/2025	11,614		268.79849999999999	154,690			9,349		367			(12,749)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/11/2022	05/09/2025	14,232		269.41309999999999	186,580			6,493		27			(15,377)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/15/2023	06/15/2026	4,339		257.04899999999998	49,610			19,953		22,924			(4,081)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/26/2023	10/26/2026	5,297		247.85400000000001	59,800			31,321		57,644			(4,920)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/06/2023	01/06/2026	4,342		254.08999	55,110			14,105		21,692			(4,534)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2023	06/23/2026	3,595		254.3861	39,780			16,290		23,182			(3,273)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/02/2023	06/02/2026	11,957		254.9042	133,530			52,118		72,264			(10,985)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/11/2022	08/11/2025	7,586		264.70460000000003	102,400			12,355		4,120			(8,424)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/25/2022	05/23/2025	9,308		270.74880000000002	126,250			6,012		49			(10,405)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/10/2022	11/10/2025	9,536		256.96530000000001	101,040			20,596		30,660			(8,312)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/21/2026	3,652		244.2022	49,320			24,254		46,692			(4,057)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/27/2023	04/27/2026	6,305		259.60669999999999	67,040			23,960		24,934			(5,515)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/11/2023	05/11/2026	5,513		256.40233999999998	68,880			25,499		30,445			(5,667)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2023	02/09/2026	12,263		255.0752	146,940			42,175		60,395			(12,088)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/14/2023	12/14/2026	7,192		253.53360000000001	82,620			46,974		60,205			(6,797)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/13/2022	10/13/2025	11,998		255.04079999999999	126,900			22,619		43,106			(10,440)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2022	12/30/2025	16,771		257.6925	163,800			40,875		58,927			(13,475)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/20/2022	04/17/2025	12,921		277.2269	201,960			2,962		1			(16,660)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/21/2022	07/21/2025	11,332		268.71109999999999	138,300			14,032		1,743			(11,378)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2023	08/10/2026	5,554		256.59710000000001	60,480			27,421		33,130			(4,976)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/27/2022	10/27/2025	11,114		257.47250000000003	116,480			22,253		31,953			(9,582)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/17/2022	11/17/2025	9,963		259.45128	92,750			19,500		24,926			(7,630)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2022	12/15/2025	5,562		252.21342000000001	71,260			16,805		31,324			(5,862)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	08/31/2026	7,150		255.51609999999999	79,740			37,683		47,219			(6,560)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/18/2022	08/18/2025	5,695		267.08760000000001	69,600			8,843		2,128			(5,726)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/08/2023	09/08/2026	3,596		251.04089999999999	44,550			21,379		31,481			(3,665)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/18/2023	05/18/2026	9,908		255.53025	117,220			44,145		57,822			(9,643)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/27/2023	07/27/2026	3,152		257.60700000000003	35,520			15,650		17,151			(2,922)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/06/2023	04/06/2026	3,934		255.96933000000001	49,100			16,606		19,998			(4,039)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/28/2023	09/28/2026	3,669		252.91460000000001	33,750			16,813		29,419			(2,777)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/25/2023	05/22/2026	2,411		256.28460000000001	23,298			8,884		13,010			(1,922)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/23/2022	11/21/2025	9,579		255.31049999999999	102,960			22,063		38,167			(8,486)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2023	10/19/2026	2,859		247.24799999999999	32,130			16,623		31,941			(2,643)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/25/2022	08/25/2025	4,201		267.60050000000001	46,970			6,268		1,569			(3,864)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/14/2023	09/14/2026	7,962		254.1942	90,800			44,072		58,117			(7,470)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/02/2023	02/02/2026	7,021		259.2002	84,600			23,741		23,435			(6,960)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2023	12/07/2026	5,633		251.0052	65,660			36,911		53,708			(5,402)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/28/2022	07/28/2025	10,885		271.21559999999999	130,790			14,107		1,059			(10,760)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2023	10/17/2025	27,847		271.32049999999998	193,140			52,868		255,759			(23,910)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/21/2023	12/19/2025	3,289		285.44819999999999	17,640			6,357		10,190			(2,184)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/20/2023	04/17/2025	5,796		273.01350000000002	64,000			1,410		31,790			(7,934)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2023	06/23/2025	17,637		284.48770000000002	123,970			14,115		21,399			(15,305)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2023	11/14/2025	21,912		275.18369999999999	153,400			47,898		155,187			(18,990)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/14/2023	09/12/2025	33,214		279.45960000000002	242,060			54,605		138,353			(29,966)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2023	12/05/2025	20,696		275.7312	152,320			51,961		144,848			(18,857)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2023	11/28/2025	14,367		279.59350000000001	91,260			30,253		72,296			(11,298)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/06/2023	04/04/2025	10,109		281.41167999999999	80,080			330		438			(9,914)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/24/2023	08/22/2025	22,723		281.30835000000002	141,980			27,927		70,710			(17,577)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2023	12/29/2025	38,379		284.14890000000003	231,000			86,189		151,288			(28,519)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	08/29/2025	21,142		281.19850000000002	144,420			29,798		68,761			(17,879)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/07/2023	07/07/2025	20,733		280.9785	147,630			19,644		52,124			(18,226)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/20/2023	07/18/2025	19,144		282.11014999999998	143,100			21,258		43,912			(17,715)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/13/2023	07/11/2025	7,944		284.96100000000001	52,140			7,244		10,888			(6,455)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/02/2023	10/31/2025	7,507		272.53742999999997	51,200			15,001		63,979			(6,338)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/29/2023	06/27/2025	12,266		287.99	69,700			8,341		7,781			(8,629)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/25/2023	05/23/2025	13,222		275.00279999999998	110,592			7,910		61,770			(13,691)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/08/2023	09/08/2025	14,250		280.25855999999999	98,280			21,570		53,686			(12,133)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/14/2023	12/12/2025	10,676		277.07279999999997	78,300			27,464		68,005			(9,693)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/12/2023	10/10/2025	17,965		273.06819999999999	124,320			32,833		143,152			(15,390)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/15/2023	06/13/2025	19,389		280.45960000000002	171,180			17,189		43,831			(21,191)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/04/2023	05/02/2025	12,927		283.21415999999999	101,520			4,329		6,858			(12,568)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2023	08/08/2025	23,420		279.28194000000002	166,400			29,526		87,636			(20,600)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/05/2023	10/03/2025	11,325		268.86335000000003	85,200			21,681		122,432			(10,547)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/18/2023	05/16/2025	7,649		283.70319999999998	49,432			3,060		7,104			(6,119)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/19/2025	22,988		276.72250000000003	151,280			35,583		128,515			(18,728)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/27/2023	07/25/2025	6,499		282.51960000000	47,880			7,574		14,733			(5,927)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2023	08/15/2025	10,707		003 278.42352	69,310			12,966		45,465			(8,580)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/11/2023	05/09/2025	7,205		283.16219999999 998	54,320			2,839		5,048			(6,725)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/22/2023	11/21/2025	15,905		275.7672	115,240			37,041		108,699			(14,247)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/03/2023	08/01/2025	11,014		277.83780000000 002	79,800			13,391		47,567			(9,879)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/27/2023	04/25/2025	4,004		277.77229999999 997	33,440			1,104		8,708			(4,140)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/08/2023	06/06/2025	5,826		276.81700000000 001	50,240			4,561		22,400			(6,220)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2023	11/07/2025	12,723		273.11930000000 001	88,060			26,648		104,668			(10,902)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/28/2023	09/26/2025	20,887		276.1533	129,360			31,673		125,013			(16,014)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/02/2023	10/31/2025	19,601		294.27100000000 002	117,600			34,455		13,725			(14,558)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/13/2023	07/11/2025	2,378		297.27330000000 001	19,530			2,713		140			(2,418)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/29/2023	06/27/2025	11,150		298.9196	91,740			10,979		230			(11,357)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/19/2025	29,391		289.75810999999 999	280,500			65,977		37,168			(34,725)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/24/2023	08/22/2025	35,926		286.58519999999 999	376,480			74,053		48,659			(46,607)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2023	06/23/2025	57,897		293.87329999999 997	583,110			66,390		5,136			(71,989)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/07/2023	07/07/2025	27,587		293.62	257,580			34,273		3,906			(31,800)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2023	12/05/2025	21,463		288.58109999999 999	201,500			68,737		39,623			(24,945)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/04/2023	05/02/2025	37,256		292.27742999999 998	357,520			15,245		294			(44,260)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2023	10/17/2025	28,734		282.8116	291,920			79,907		87,813			(36,139)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	08/29/2025	20,198		291.81790000000 001	190,570			39,320		11,769			(23,592)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/14/2023	12/12/2025	15,167		289.80990000000 003	143,440			50,313		24,882			(17,757)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/12/2023	10/10/2025	28,782		288.08159999999 998	267,260			70,583		43,378			(33,086)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2023	11/28/2025	27,712		288.10264000000 001	262,400			86,985		52,593			(32,484)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/06/2023	04/04/2025	35,716		290.31643000000 003	350,480			1,446		4			(43,388)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/08/2023	09/08/2025	42,206		290.5557	407,130			89,356		33,342			(50,263)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/20/2023	04/17/2025	32,609		291.33	305,900			6,742		23			(37,921)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/05/2023	10/03/2025	16,888		282.24038999999 999	167,040			42,507		52,624			(20,679)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/20/2023	07/18/2025	36,053		293.42200000000 003	346,620			51,492		7,434			(42,910)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/21/2023	12/19/2025	35,681		290.88709999999 998	344,240			124,059		53,029			(42,616)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2023	12/29/2025	33,294		290.58974999999 998	333,680			124,501		57,579			(41,195)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/27/2023	07/25/2025	45,394		294.89479999999 998	432,820			68,465		7,617			(53,582)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/25/2023	05/23/2025	29,188		291.22000000000 003	273,190			19,540		2,163			(33,820)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2023	11/07/2025	34,536		286.08670000000 001	323,730			97,965		77,222			(40,077)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/18/2023	05/16/2025	26,683		292.33	251,171			15,547		817			(31,094)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/11/2023	05/09/2025	18,801		293.50583999999 998	173,580			9,073		211			(21,489)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/27/2023	04/25/2025	30,813		291.49579999999 997	297,900			9,834		126			(36,879)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/02/2023	06/02/2025	23,767		295.1191	218,680			18,598		556			(26,998)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2023	08/15/2025	29,860		288.58600000000 001	266,600			49,873		26,892			(33,004)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2023	11/14/2025	25,301		287.3759	245,280			76,587		49,746			(30,365)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/26/2023	10/24/2025	50,874		284.46530000000001	427,680			121,186		131,022			(52,945)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2023	08/08/2025	38,829		294.22120000000001	310,750			55,140		10,173			(38,470)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/13/2023	04/11/2025	24,029		290.43610000000001	235,200			3,235		5			(29,117)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/14/2023	09/12/2025	29,709		296.93979999999999	228,810			51,616		7,674			(28,326)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/22/2023	11/21/2025	32,542		288.5711	304,560			97,894		56,909			(37,652)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/03/2023	08/01/2025	47,658		291.07670000000002	454,530			76,276		22,051			(56,269)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/15/2023	06/13/2025	44,525		296.75650000000002	415,800			41,752		1,091			(51,475)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/08/2023	06/06/2025	31,802		290.67540000000002	322,710			29,297		4,850			(39,950)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/28/2023	09/26/2025	32,365		287.35000000000002	294,810			72,182		49,745			(36,496)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	04/25/2024	04/25/2025	466		4949	44,160			2,936		70,606			(11,009)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	04/18/2024	04/17/2025	608		4966	50,700			2,253		83,650			(12,675)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	04/03/2024	04/03/2025	38		38932	24,750			136		38,971			(6,136)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	04/10/2024	04/10/2025	29		38462	46,310			1,148		88,385			(11,482)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	04/10/2024	04/10/2025	47		38308	30,600			759		50,315			(7,587)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	04/03/2024	04/03/2025	18		38814	30,870			170		47,863			(7,654)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	04/18/2024	04/17/2025	282		17255	104,370			4,639		164,110			(26,093)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	04/11/2024	04/11/2025	8,851		376.21573999999998	58,740			1,627		119,264			(14,644)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	04/11/2024	04/11/2025	9,923		382.18150000000003	44,400			1,230		74,749			(11,069)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	04/11/2024	04/11/2025	19,042		372.86	154,780			4,288		320,414			(38,588)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	01/31/2024	01/30/2026	5,488		364.08555000000001	59,400			24,804		143,644			(7,343)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	03/21/2024	03/20/2026	8,344		372.25301999999999	86,800			42,263		165,809			(10,775)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	01/25/2024	01/23/2026	3,580		362.76686999999998	38,480			15,764		97,598			(4,777)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	02/01/2024	01/30/2026	5,734		366.23	61,740			25,888		139,687			(7,664)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	02/14/2024	02/13/2026	4,421		361.51812000000001	47,200			20,618		125,605			(5,835)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	01/24/2024	01/23/2026	3,588		361.56542000000002	39,260			16,017		101,590			(4,854)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	04/11/2024	04/10/2026	5,096		373.60572000000002	54,530			28,130		96,834			(6,769)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	02/29/2024	02/27/2026	4,110		364.2201	44,550			20,401		107,594			(5,530)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	03/07/2024	03/06/2026	7,543		368.62146000000001	90,160			42,158		170,239			(11,192)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	05/10/2023	05/09/2025	5,505		362.95668000000001	60,934			3,181		145,792			(7,533)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	05/04/2023	05/02/2025	7,982		362.94668999999999	88,450			3,772		212,507			(10,950)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	07/20/2023	07/18/2025	8,282		361.88774999999998	90,600			13,459		228,002			(11,216)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/30/2023	11/28/2025	6,693		357.87281999999999	74,640			24,743		211,942			(9,240)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	09/20/2023	09/19/2025	11,277		354.69	118,800			27,905		388,183			(14,687)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	06/28/2023	06/27/2025	5,851		359.28890000000001	61,660			7,369		175,760			(7,623)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2023	10/03/2025	7,253		344.68	77,500			19,721		323,343			(9,594)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	11/22/2023	11/21/2025	6,457		355.86378000000002	68,770			22,105		215,552			(8,502)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/05/2025	3,377		354.62932000000001	37,200			8,034		117,481			(4,605)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/16/2023	11/14/2025	5,908		355.48	63,210			19,737		200,522			(7,825)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/21/2023	11/21/2025	6,734		356.39	71,760			23,034		222,735			(8,859)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2023	10/10/2025	4,600		347.50214999999997	48,640			12,846		191,805			(6,021)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	09/21/2023	09/19/2025	11,101		351.32	114,660			26,970		419,162			(14,194)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2023	04/04/2025	5,785		362.98	63,420			262		154,430			(7,851)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	07/13/2023	07/11/2025	3,861		360.04194000000001	46,340			6,438		113,351			(5,737)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/24/2025	5,182		347.33	53,820			15,229		216,883			(6,654)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	04/12/2023	04/11/2025	6,629		363.47811999999999	67,195			923		172,421			(8,307)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/02/2025	7,722		362.23739999999998	85,120			3,625		213,543			(10,523)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	08/17/2023	08/15/2025	7,087		353.09273999999999	73,000			13,656		255,933			(9,037)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	09/13/2023	09/12/2025	8,447		355.15	88,500			19,937		287,725			(10,941)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	12/28/2023	12/26/2025	4,928		364.86477000000002	54,720			20,247		123,958			(6,774)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2023	07/07/2025	3,645		357.33323999999999	38,090			5,068		117,370			(4,702)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	07/27/2023	07/25/2025	4,722		358.92	52,530			8,309		143,883			(6,503)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	10/04/2023	10/03/2025	7,254		344.66	75,000			19,059		323,505			(9,272)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	06/07/2023	06/06/2025	9,763		357.77301999999997	107,450			9,741		309,235			(13,284)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	08/24/2023	08/22/2025	4,797		354.06558000000001	51,170			10,065		168,597			(6,335)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	07/19/2023	07/18/2025	8,240		363.70593000000002	90,900			13,485		211,662			(11,238)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/31/2025	4,582		349.2	47,840			13,997		183,374			(5,914)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/20/2025	3,068		358.51	32,775			3,607		94,571			(4,057)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/15/2023	11/14/2025	6,214		354.06	66,000			20,580		219,389			(8,159)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	08/31/2023	08/29/2025	7,537		356.77715999999998	86,130			17,771		246,421			(10,663)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2023	05/23/2025	2,801		356.98	29,704			2,125		90,746			(3,677)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	04/05/2023	04/04/2025	5,784		363.05	62,580			258		153,775			(7,737)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2023	05/30/2025	10,533		359.67772000000002	118,560			9,622		313,210			(14,677)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	06/29/2023	06/27/2025	5,870		358.08773000000002	61,320			7,338		183,904			(7,591)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	06/23/2023	06/23/2025	3,068		358.91856000000001	32,010			3,644		93,585			(3,952)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	06/15/2023	06/13/2025	3,592		364.76495999999997	34,450			3,459		88,746			(4,265)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	11/02/2023	10/31/2025	4,837		351.11853000000002	49,810			14,594		183,369			(6,166)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/28/2025	6,682		358.82082000000003	73,680			24,391		205,608			(9,109)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/26/2023	10/24/2025	5,182		347.68734000000001	52,920			14,995		215,073			(6,551)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	07/12/2023	07/11/2025	3,879		359.10545000000002	45,080			6,254		117,551			(5,573)				

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2023	12/19/2025	5,775		363.64	63,420			22,856		152,304			(7,851)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	09/08/2023	09/08/2025	3,377		354.66924	36,960			8,112		117,351			(4,563)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	04/13/2023	04/11/2025	6,604		364.84356000000 002	66,960			921		163,433			(8,289)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	04/27/2023	04/25/2025	9,140		361.04	98,340			3,246		260,919			(12,174)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2023	10/17/2025	5,170		348.18	53,640			14,683		212,125			(6,640)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/01/2025	8,375		358.58823000000 001	87,900			14,751		256,935			(10,882)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	04/26/2023	04/25/2025	8,877		360.5	95,360			3,144		258,165			(11,789)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/26/2025	9,782		347.58	100,300			24,524		404,705			(12,400)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	12/07/2023	12/05/2025	3,059		359.29039999999 998	33,550			11,445		92,806			(4,153)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2023	11/07/2025	4,842		350.07661000000 002	53,380			16,154		189,584			(6,608)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	04/20/2023	04/17/2025	8,577		361.45	91,760			2,022		240,929			(11,375)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/22/2025	5,058		356.19583999999 998	53,100			10,430		168,966			(6,565)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	05/11/2023	05/09/2025	5,237		362.46717000000 001	57,760			3,019		141,825			(7,150)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/13/2025	3,886		363.49225000000 001	36,680			3,678		101,527			(4,535)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	10/11/2023	10/10/2025	4,583		348.74090999999 999	47,840			12,617		184,386			(5,914)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	09/14/2023	09/12/2025	8,721		355.48	91,760			20,700		294,539			(11,360)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/08/2025	6,434		357.47	68,310			12,121		204,394			(8,457)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	05/17/2023	05/16/2025	10,537		360.62	113,240			7,000		304,537			(13,999)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/29/2025	7,813		357.31482999999 997	88,200			18,173		251,317			(10,904)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	12/29/2023	12/29/2025	5,210		365.23	57,000			21,267		132,023			(7,037)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	05/24/2023	05/23/2025	2,794		357.96	29,800			2,129		88,103			(3,684)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	05/18/2023	05/16/2025	10,562		359.78	113,601			7,032		312,963			(14,063)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/25/2025	4,411		361.65177999999 997	49,760			7,860		122,134			(6,152)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/06/2025	9,715		359.90973000000 002	106,176			9,639		286,226			(13,144)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/17/2025	5,160		348.82	53,820			14,712		208,517			(6,654)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/07/2025	4,545		350.99385000000 001	49,120			14,844		172,588			(6,073)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	09/28/2023	09/26/2025	9,777		348.10775999999 998	98,600			24,141		399,704			(12,206)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	07/06/2023	07/03/2025	3,932		356.04	41,580			5,326		130,680			(5,155)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	08/16/2023	08/15/2025	7,059		354.14	76,250			14,245		250,008			(9,427)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/08/2025	6,424		358.06	68,770			12,186		201,075			(8,502)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	08/02/2023	08/01/2025	8,353		359.17	89,100			14,932		252,417			(11,015)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	06/02/2023	06/02/2025	10,281		358.82029999999 997	116,180			9,881		316,316			(14,343)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	04/19/2023	04/17/2025	8,309		360.70893000000 001	90,444			1,991		238,971			(11,197)				
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/13/2023	12/12/2025	4,990		359.99860000000 001	55,440			19,419		148,146			(6,854)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	RBC-	12/06/2023	12/05/2025	3,063		358.79084999999998	32,560			11,092		94,056			(4,025)				
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2023	12/12/2025	5,234		361.56792000000002	60,800			21,326		147,810			(7,527)				
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/19/2025	5,511		362.56707	61,400			22,097		150,712			(7,591)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/10/2023	08/08/2025	1,912		602.66880000000003	34,000			6,033		62,569			(4,209)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	08/24/2023	08/22/2025	4,281		590.99649999999997	81,840			16,098		180,844			(10,132)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	09/08/2023	09/08/2025	2,529		591.19200000000001	48,100			10,557		118,729			(5,938)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/25/2023	05/23/2025	2,550		577.68271000000004	48,100			3,440		124,323			(5,955)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/20/2023	07/18/2025	2,816		608.91039000000001	55,650			8,267		73,473			(6,889)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	06/02/2023	06/02/2025	1,551		586.82108000000005	28,560			2,429		63,472			(3,526)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/17/2023	08/15/2025	2,137		588.99983999999995	42,460			7,943		96,090			(5,256)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	06/29/2023	06/27/2025	1,150		594.23907999999994	23,100			2,764		42,011			(2,860)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/21/2023	09/19/2025	5,065		588.21888000000001	101,660			23,912		245,411			(12,585)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/04/2023	05/02/2025	2,292		598.32620999999995	33,240			1,417		62,347			(4,115)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/11/2023	05/09/2025	2,285		600.68007999999998	33,480			1,750		59,043			(4,145)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2023	10/10/2025	2,816		572.79744000000005	50,120			13,237		180,303			(6,205)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/22/2023	11/21/2025	9,084		598.13751999999999	160,740			51,666		413,949			(19,872)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/27/2023	07/25/2025	1,695		596.40283999999997	41,760			6,606		62,913			(5,170)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2023	10/03/2025	3,030		557.47134000000005	68,100			17,329		238,309			(8,431)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/29/2025	6,610		647.80449999999996	47,950			17,891		135,193			(5,920)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2023	10/31/2025	6,118		581.23077999999998	110,360			32,334		353,703			(13,662)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/28/2023	09/26/2025	2,590		571.61854000000005	53,170			13,018		166,048			(6,582)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/16/2023	11/14/2025	8,762		589.61279999999999	161,100			50,302		456,780			(19,944)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2023	04/25/2025	2,088		598.51296000000002	35,310			1,166		54,891			(4,371)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2023	12/19/2025	6,297		616.81862000000001	78,210			28,186		206,483			(9,682)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2023	06/23/2025	2,309		591.40722000000005	46,560			5,301		89,114			(5,748)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2023	04/04/2025	1,145		592.68924000000004	19,440			80		34,121			(2,407)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2023	10/17/2025	5,007		570.73419000000001	100,250			27,441		332,429			(12,411)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/07/2023	07/07/2025	1,150		594.56700000000001	24,180			3,217		42,544			(2,985)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2023	12/05/2025	10,346		609.10400000000004	154,980			52,868		390,486			(19,186)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	06/08/2023	06/06/2025	1,544		586.93931999999995	29,760			2,702		64,075			(3,684)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	12/14/2023	12/12/2025	3,410		615.42646000000002	50,400			17,678		117,363			(6,239)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2023	11/28/2025	6,156		607.17312000000004	90,880			30,127		238,084			(11,251)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	09/14/2023	09/12/2025	4,611		598.59799999999996	90,480			20,411		181,734			(11,201)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/26/2023	10/24/2025	4,210		562.12505999999996	94,500			26,777		315,684			(11,699)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/18/2023	05/16/2025	1,732		593.33752000000004	28,260			1,749		57,848			(3,498)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	08/29/2025	1,547		597.98724000000004	27,760			5,728		60,042			(3,437)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	04/13/2023	04/11/2025	1,904		595.54277999999999	33,500			461		52,739			(4,147)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/20/2023	04/17/2025	5,516		593.56046000000003	100,630			2,218		166,687			(12,475)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2023	11/07/2025	4,938		578.64374999999995	97,000			29,354		302,068			(12,008)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/14/2025	1,027		190.30006	8,500			2,650		20,368			(1,051)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/22/2023	06/20/2025	1,501		199.42035999999999	9,570			1,053		16,710			(1,185)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/28/2023	12/26/2025	3,034		198.17555999999999	18,420			6,816		38,577			(2,280)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/03/2023	05/02/2025	2,487		201.87430000000001	14,400			613		20,273			(1,780)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/20/2023	12/19/2025	2,548		193.88512	18,600			6,694		42,498			(2,299)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/12/2023	07/11/2025	1,000		201.11949999999999	5,718			793		9,629			(707)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/10/2023	05/09/2025	4,469		201.79277999999999	26,910			1,405		39,021			(3,327)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/29/2023	11/28/2025	1,025		194.1643	6,700			2,218		16,548			(828)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/05/2023	04/04/2025	4,969		199.63007999999999	34,300			141		53,418			(4,240)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/26/2023	04/25/2025	1,494		201.20160000000001	8,850			292		13,818			(1,094)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/08/2025	5,019		199.64850000000001	30,290			5,367		55,612			(3,745)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/24/2023	05/23/2025	7,576		198.59399999999999	44,100			3,150		89,824			(5,452)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/11/2025	5,959		200.37309999999999	39,360			541		59,647			(4,866)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/11/2023	10/10/2025	3,629		193.68163999999999	23,310			6,148		60,695			(2,882)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/15/2025	3,034		198.1455	17,922			3,348		37,902			(2,216)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/28/2023	06/27/2025	5,031		198.18366	32,300			3,860		62,010			(3,993)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/19/2023	04/17/2025	6,450		201.33846	39,910			878		58,654			(4,941)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/27/2023	09/26/2025	2,073		191.26300000000001	14,280			3,492		39,518			(1,765)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/07/2023	06/06/2025	3,528		198.83688000000001	20,790			1,885		45,961			(2,570)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/01/2023	05/30/2025	507		198.52	2,790			226		6,052			(345)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/04/2023	10/03/2025	2,608		191.72	15,175			3,856		48,595			(1,876)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/26/2023	07/25/2025	3,463		201.13925	23,177			3,661		33,486			(2,865)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/06/2023	12/05/2025	1,526		196.94309999999999	9,084			3,095		21,187			(1,123)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/17/2023	05/16/2025	3,002		199.44032000000001	18,900			1,168		32,979			(2,337)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	08/01/2025	6,479		201.262	39,260			6,579		62,423			(4,854)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/19/2025	9,127		197.41721999999999	52,866			12,418		120,918			(6,536)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2023	11/21/2025	1,537		195.60042000000001	9,414			3,022		23,148			(1,162)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/13/2023	12/12/2025	1,505		198.5626	9,903			3,469		18,782			(1,224)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/07/2023	09/05/2025	1,530		196.23604	8,766			1,893		21,908			(1,085)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/06/2023	07/03/2025	9,001		199.58	57,420			7,355		99,293			(7,118)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/23/2023	08/22/2025	1,522		195.29637	10,530			2,068		23,801			(1,302)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/06/2023	12/05/2025	6,954		244.48	57,800			19,690		116,276			(7,146)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/28/2023	06/27/2025	2,820		247.9418	24,430			2,920		36,573			(3,020)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/26/2023	07/25/2025	795		251.68	6,840			1,080		7,756			(846)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/26/2023	04/25/2025	2,762		253.73349999999	23,486			774		19,294			(2,904)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/01/2025	2,405		249.44	19,920			3,338		28,739			(2,463)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/01/2023	10/31/2025	5,861		238.85	47,040			13,763		127,717			(5,815)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/23/2023	08/22/2025	812		246.44	6,126			1,203		12,003			(757)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/15/2025	406		246.28	3,514			656		6,050			(434)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/03/2023	05/02/2025	1,574		255.19669999999	13,040			555		9,398			(1,612)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/10/2023	05/09/2025	2,359		253.58695	21,444			1,119		17,136			(2,651)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/20/2025	806		247.99180000000	6,894			759		10,295			(853)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/20/2023	09/19/2025	408		245.25	3,430			806		6,419			(424)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/18/2023	10/17/2025	2,906		240.88	23,450			6,410		57,682			(2,899)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/19/2025	6,867		247.31244000000	59,330			21,352		98,041			(7,335)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/17/2023	05/16/2025	3,582		251.04078999999	30,780			1,903		33,811			(3,805)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/19/2023	07/18/2025	1,193		251.24850000000	10,302			1,528		12,224			(1,274)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/12/2023	07/11/2025	3,602		249.62010000000	31,140			4,320		40,989			(3,850)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/06/2023	07/03/2025	1,622		246.59	13,352			1,710		23,373			(1,655)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/11/2023	10/10/2025	414		241.4084	3,386			893		8,136			(419)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/30/2023	08/29/2025	5,243		247.69210000000	42,432			8,743		71,825			(5,246)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2023	11/21/2025	1,645		248.44820000000	9,640			3,094		22,418			(1,190)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/15/2023	11/14/2025	1,651		240.99895000000	14,440			4,503		33,280			(1,785)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/27/2023	09/26/2025	4,156		240.64	33,500			8,191		83,264			(4,141)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/07/2023	06/06/2025	1,208		248.41	10,163			921		14,881			(1,256)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/04/2023	10/03/2025	2,930		243.45948000000	16,275			4,136		51,929			(2,012)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/12/2025	4,866		246.1268	42,120			14,754		74,336			(5,207)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/08/2023	11/07/2025	5,819		240.36939000000	47,180			14,258		118,517			(5,833)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/25/2023	10/24/2025	7,506		239.82	59,976			16,971		159,091			(7,415)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/29/2023	11/28/2025	9,822		244.10565	82,560			27,331		167,203			(10,207)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/19/2023	04/17/2025	787		250.4658	8,256			182		7,993			(1,022)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/28/2025	146		5470	27,680			9,163		66,477			(3,422)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/23/2023	08/22/2025	159		5705	25,830			5,074		37,464			(3,193)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/13/2025	123		5697	22,050			2,211		28,405			(2,726)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/06/2025	301		5583	69,292			6,282		102,274			(8,566)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/31/2025	281		5397	43,350			12,683		146,759			(5,359)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/26/2023	07/25/2025	261		5735	50,550			7,985		53,611			(6,249)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/18/2023	10/17/2025	74		5402	14,280			3,903		38,244			(1,765)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/31/2025	468		5387	74,500			21,797		249,390			(9,210)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/17/2023	05/16/2025	18		5542	3,770			233		6,657			(466)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2023	12/26/2025	376		5557	78,120			28,905		143,074			(9,671)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/20/2023	09/19/2025	107		5595	20,760			4,876		35,820			(2,566)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/27/2025	53		5690	9,720			1,162		12,633			(1,202)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/27/2025	53		5695	9,480			1,133		12,361			(1,172)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/04/2023	10/03/2025	295		5422	54,240			13,784		147,165			(6,705)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/10/2025	219		5452	42,600			11,235		103,134			(5,266)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	04/26/2023	04/25/2025	36		5562	6,520			215		13,004			(806)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/13/2023	09/12/2025	247		5595	53,760			12,111		82,780			(6,646)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/06/2025	53		5645	10,617			963		14,827			(1,313)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/03/2023	05/02/2025	36		5596	6,606			281		11,701			(817)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/05/2025	672		5611	137,180			29,625		214,502			(16,982)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/26/2025	161		5574	30,510			7,460		57,407			(3,772)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/19/2025	126		5490	28,560			10,278		55,141			(3,531)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/01/2025	649		5699	122,766			20,573		154,029			(15,177)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/07/2025	370		5415	65,800			19,885		187,578			(8,135)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/19/2023	04/17/2025	71		5594	13,760			303		23,439			(1,703)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/20/2023	09/19/2025	303		5612	56,440			13,257		96,892			(6,977)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/19/2025	467		5524	98,280			35,370		190,672			(12,150)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/13/2023	12/12/2025	234		5560	44,070			15,437		87,522			(5,448)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2023	05/30/2025	71		5653	12,800			1,039		19,328			(1,585)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/05/2023	04/04/2025	107		5573	22,320			92		37,404			(2,759)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/06/2023	12/05/2025	328		5484	61,920			21,094		145,047			(7,655)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/08/2025	316		5697	58,500			10,366		75,944			(7,232)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/03/2025	71		5658	13,320			1,706		18,994			(1,651)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/08/2025	387		5743	63,822			11,309		78,173			(7,890)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/25/2023	10/24/2025	412		5372	68,200			19,298		225,826			(8,431)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/28/2025	347		5464	66,690			22,077		159,651			(8,245)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/12/2023	07/11/2025	123		5707	23,240			3,224		27,728			(2,873)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/09/2025	89		5611	17,315			904		27,766			(2,141)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	05/24/2023	05/23/2025	54		5527	10,860			776		21,358			(1,343)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/26/2025	197		5568	37,730			9,225		71,172			(4,664)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/18/2023	10/17/2025	368		5500	55,200			15,089		157,123			(6,824)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/22/2023	06/20/2025	246		5675	48,860			5,377		62,221			(6,049)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/13/2023	09/12/2025	177		5742	26,500			5,970		37,007			(3,276)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/18/2025	139		5729	28,480			4,225		29,299			(3,521)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/26/2023	07/25/2025	348		5735	67,400			10,647		71,482			(8,332)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/18/2025	226		5735	45,630			6,769		46,528			(5,641)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/05/2025	354		5651	65,600			14,167		100,406			(8,121)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/29/2025	334		5653	68,970			14,211		93,696			(8,527)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/21/2025	183		5465	33,500			10,753		84,180			(4,136)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/13/2025	88		5674	16,600			1,665		22,148			(2,052)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/01/2025	105		5716	18,942			3,174		23,441			(2,342)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/16/2023	08/15/2025	390		5658	68,420			12,782		107,316			(8,459)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/03/2025	159		5675	28,710			3,678		40,249			(3,559)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/16/2023	08/15/2025	302		5635	55,930			10,448		89,024			(6,914)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/11/2025	53		5612	10,260			141		16,560			(1,268)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/15/2023	11/14/2025	165		5470	28,530			8,896		75,450			(3,527)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/15/2023	11/14/2025	422		5377	91,770			28,615		229,721			(11,345)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/23/2023	08/22/2025	424		5671	75,360			14,803		112,182			(9,316)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/06/2023	12/05/2025	164		5440	34,470			11,743		79,206			(4,261)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/25/2023	10/24/2025	131		5318	24,920			7,052		78,612			(3,081)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/10/2025	310		5474	57,290			15,109		139,636			(7,083)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/21/2025	403		5438	78,760			25,281		195,525			(9,723)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/29/2025	351		5676	68,800			14,176		91,680			(8,506)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/13/2023	12/12/2025	558		5555	106,640			37,353		211,439			(13,184)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2023	12/26/2025	554		5574	110,670			40,949		203,179			(13,701)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/25/2026	161		5512	41,310			20,504		70,925			(3,405)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/08/2026	89		5617	20,735			7,633		30,652			(1,709)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/27/2026	347		5470	80,560			44,633		166,105			(6,640)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/20/2026	439		5427	105,360			57,644		225,522			(8,676)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/19/2023	04/17/2026	71		5583	17,200			6,001		26,314			(1,418)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/17/2023	05/15/2026	18		5542	4,540			1,700		7,118			(374)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/18/2023	10/16/2026	405		5413	91,740			47,298		213,398			(7,561)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/03/2023	05/01/2026	54		5608	11,841			4,283		18,852			(976)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/15/2023	11/13/2026	477		5426	110,760			59,944		247,165			(9,129)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/16/2023	08/14/2026	373		5585	92,610			42,404		141,368			(7,633)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/06/2026	194		5681	42,020			17,707		58,838			(3,457)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/05/2023	04/02/2026	125		5573	31,500			10,567		46,853			(2,599)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/04/2023	10/02/2026	331		5433	72,000			36,198		167,643			(5,934)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/10/2026	53		5629	11,970			4,100		17,678			(987)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/29/2023	03/27/2026	107		5586	25,020			8,248		39,098			(2,062)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2023	12/28/2026	626		5580	150,500			87,494		251,431			(12,381)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/28/2026	386		5653	95,040			44,735		127,424			(7,833)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/17/2026	243		5740	58,660			25,355		65,559			(4,835)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/18/2026	575		5524	144,960			83,100		251,549			(11,947)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/06/2026	407		5415	88,440			47,298		212,747			(7,289)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/09/2026	328		5474	73,440			37,393		155,091			(6,053)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/12/2026	211		5680	47,640			19,065		63,444			(3,926)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/26/2023	07/24/2026	383		5735	89,320			39,180		102,970			(7,362)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/13/2023	12/11/2026	540		5555	125,700			71,253		223,070			(10,360)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	05/24/2023	05/22/2026	54		5527	13,110			4,994		22,744			(1,080)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/26/2026	105		5690	23,760			9,813		31,214			(1,958)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/13/2023	09/11/2026	265		5686	56,550			27,343		81,837			(4,661)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/25/2023	10/23/2026	449		5372	91,680			47,855		252,429			(7,556)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/30/2026	299		5392	58,720			31,027		162,241			(4,840)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	04/26/2023	04/24/2026	54		5556	12,240			4,349		21,324			(1,009)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/22/2023	03/20/2026	36		5535	8,920			2,883		14,579			(735)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/12/2023	07/10/2026	105		5735	22,740			9,683		27,982			(1,874)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	07/31/2026	701		5693	161,040			71,672		208,907			(13,273)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2023	06/01/2026	89		5630	20,750			8,080		30,231			(1,707)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/07/2026	387		5743	79,970			36,104		102,647			(6,591)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/05/2026	318		5583	85,446			33,646		118,893			(7,042)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/23/2023	08/21/2026	478		5677	102,330			47,510		149,063			(8,434)				

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/20/2023	09/18/2026	339		5612	76,190			37,328		122,639			(6,279)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/22/2023	06/22/2026	176		5675	42,400			17,324		53,797			(3,488)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/04/2026	354		5623	84,000			40,114		124,910			(6,929)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/06/2023	12/04/2026	364		5484	84,000			47,077		170,460			(6,923)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/26/2023	07/26/2027	435		5735	116,500			67,552		136,308			(7,186)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/06/2027	194		5675	48,950			27,713		67,649			(3,020)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/11/2027	401		5562	88,660			56,089		173,882			(5,469)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/07/2027	425		5651	108,960			66,392		157,401			(6,721)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/22/2023	03/22/2027	36		5540	9,920			4,895		15,527			(612)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/20/2023	09/20/2027	374		5612	95,970			59,332		148,826			(5,920)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	05/24/2023	05/24/2027	54		5555	14,310			7,680		23,103			(883)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/10/2027	89		5617	23,640			12,460		34,115			(1,458)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/30/2027	386		5574	122,540			73,994		163,158			(7,559)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/25/2023	10/25/2027	505		5377	117,450			75,429		288,143			(7,245)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/20/2027	611		5507	179,860			122,413		290,916			(11,095)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/27/2027	179		5557	48,100			29,968		77,963			(2,967)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2023	06/01/2027	89		5630	23,900			12,957		33,356			(1,474)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	04/26/2023	04/26/2027	54		5534	14,730			7,622		23,832			(909)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/05/2023	04/05/2027	125		5573	35,910			18,066		51,262			(2,215)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/28/2027	70		5667	18,960			10,630		24,834			(1,170)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/07/2027	354		5583	105,480			57,620		144,445			(6,507)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/12/2023	07/12/2027	140		5735	35,600			20,301		43,600			(2,196)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/04/2023	10/04/2027	331		5433	82,440			51,758		174,411			(5,085)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/15/2023	11/15/2027	514		5421	136,920			89,904		276,471			(8,446)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/14/2027	176		5686	44,800			24,688		59,713			(2,764)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/08/2027	462		5415	115,500			75,285		250,514			(7,125)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/13/2023	09/13/2027	301		5691	73,100			44,842		103,872			(4,509)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/29/2027	420		5470	111,320			74,162		211,117			(6,867)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/17/2023	05/17/2027	36		5548	10,240			5,446		15,250			(632)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/09/2027	422		5754	99,000			58,355		128,175			(6,107)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/03/2023	05/03/2027	54		5608	13,599			7,102		20,904			(839)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2023	12/28/2027	662		5580	182,780			125,403		282,361			(11,275)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2027	337		5392	76,320			49,380		188,770			(4,708)				

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/12/2027	53		5629	13,650			6,933		19,844			(842)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/29/2023	03/29/2027	125		5580	33,390			16,638		50,587			(2,060)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/19/2023	04/19/2027	89		5600	23,900			12,253		35,037			(1,474)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/13/2023	12/13/2027	665		5555	177,230			119,773		294,917			(10,933)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/02/2027	789		5687	205,290			120,022		271,145			(12,664)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/16/2023	08/16/2027	408		5641	104,650			62,187		153,055			(6,455)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/18/2023	10/18/2027	442		5419	112,320			71,595		237,756			(6,929)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/06/2023	12/06/2027	401		5479	106,700			71,597		199,067			(6,582)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/22/2023	06/22/2027	281		5680	66,400			36,955		96,869			(4,096)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/19/2027	457		5433	123,500			81,542		242,009			(7,629)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/23/2023	08/23/2027	531		5677	132,000			79,073		187,032			(8,143)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/19/2027	243		5735	67,900			39,046		76,195			(4,188)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/20/2028	647		5512	208,800			155,484		320,098			(10,297)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2023	12/28/2028	733		5574	226,320			169,523		334,560			(11,161)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2023	06/01/2028	107		5630	31,860			20,198		43,442			(1,571)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/19/2023	04/19/2028	107		5600	31,920			19,484		45,399			(1,574)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/26/2023	07/26/2028	487		5735	146,160			97,066		170,029			(7,208)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/03/2023	05/03/2028	54		5602	15,171			9,377		22,782			(748)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/12/2023	07/12/2028	158		5707	46,620			30,603		57,235			(2,299)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/04/2023	10/04/2028	368		5330	117,600			82,610		228,072			(5,799)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/06/2028	212		5669	60,240			39,346		81,482			(2,971)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/19/2028	278		5746	84,480			55,780		95,343			(4,166)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/02/2028	841		5687	239,472			159,954		317,699			(11,810)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/20/2023	09/20/2028	410		5606	117,760			81,819		176,051			(5,807)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/23/2023	08/23/2028	548		5677	153,450			104,262		210,774			(7,567)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/10/2028	107		5617	31,242			19,430		44,336			(1,541)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	05/24/2023	05/24/2028	54		5555	15,900			10,010		24,606			(784)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/17/2023	05/17/2028	36		5542	11,420			7,146		16,385			(563)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/29/2028	474		5470	138,580			101,600		248,133			(6,834)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/12/2028	53		5624	15,210			9,226		21,805			(750)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/16/2023	08/16/2028	479		5641	138,240			93,397		194,309			(6,817)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/22/2023	03/22/2028	36		5546	10,740			6,391		16,359			(530)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/15/2023	11/15/2028	551		5421	160,800			116,657		305,999			(7,930)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/14/2028	176		5686	49,100			31,478		65,720			(2,421)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/05/2023	04/05/2028	143		5573	45,600			27,485		62,843			(2,249)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/22/2023	06/22/2028	281		5675	86,080			55,563		107,477			(4,245)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/13/2023	12/13/2028	719		5555	211,600			156,758		336,364			(10,435)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/07/2028	460		5651	132,080			90,828		184,546			(6,514)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	04/26/2023	04/26/2028	54		5551	15,990			9,822		24,693			(789)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/08/2028	499		5415	138,780			100,150		279,204			(6,844)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/07/2028	371		5583	119,742			76,307		162,602			(5,905)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/25/2023	10/25/2028	486		5377	125,320			89,475		284,840			(6,180)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/30/2028	439		5579	151,250			103,347		195,547			(7,459)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/06/2023	12/06/2028	419		5490	121,210			89,330		213,594			(5,977)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/21/2028	531		5433	158,050			115,182		290,536			(7,794)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2028	449		5355	120,720			86,654		270,786			(5,953)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/28/2028	105		5690	30,720			19,930		39,262			(1,515)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/13/2023	09/13/2028	336		5782	80,370			55,532		109,728			(3,963)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/09/2028	439		5760	113,225			76,062		148,128			(5,584)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/27/2028	215		5535	65,640			45,858		102,310			(3,237)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/11/2028	438		5469	125,280			88,485		228,176			(6,178)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/18/2023	10/18/2028	460		5413	129,250			91,785		257,663			(6,374)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/29/2023	03/29/2028	125		5580	36,610			21,926		54,241			(1,805)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	04/03/2024	04/03/2025	10,434		382.76096000000001	47,970			264		71,487			(11,893)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	04/04/2024	04/04/2025	7,240		375.93360000000001	49,680			413		99,013			(12,386)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	04/03/2024	04/03/2025	19,797		371.92104999999998	179,080			987		349,599			(44,400)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	04/04/2024	04/04/2025	20,110		370.71230000000003	186,000			1,546		379,877			(46,371)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	04/04/2024	04/04/2025	10,457		381.52785	49,920			415		84,762			(12,445)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	04/03/2024	04/03/2025	7,491		377.15411	49,840			275		93,135			(12,357)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	04/03/2024	04/02/2026	1,873		370.79968000000002	23,450			11,806		38,062			(2,903)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	04/04/2024	04/02/2026	1,877		369.59345000000002	23,940			12,102		39,952			(2,976)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2024	02/20/2026	211		5692	39,240			17,590		59,164			(4,871)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2024	02/20/2026	352		5641	74,000			33,172		112,289			(9,186)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	01/04/2024	01/02/2026	342		5548	65,170			24,810		133,196			(8,090)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	01/04/2024	01/04/2027	378		5548	88,200			51,935		160,875			(7,269)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2024	02/22/2027	475		5680	110,700			70,151		160,691			(9,124)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	01/04/2024	01/04/2028	432		5543	116,640			80,695		195,432			(7,205)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2024	02/22/2028	616		5680	164,500			119,339		225,868			(10,161)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2024	02/22/2029	563		5675	167,680			130,888		225,007			(8,278)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	01/04/2024	01/04/2029	504		5548	149,800			112,905		238,361			(7,396)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2024	04/17/2025	48		37489	31,320			1,381		50,300			(7,765)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2024	04/17/2025	29		37640	49,170			2,167		116,294			(12,191)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	04/04/2024	04/04/2025	2,100		0.9919999999999 9999	40,950			340		58,657			(10,209)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/03/2024	04/03/2025	241		2062	29,900			165		25,996			(7,413)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/24/2024	04/24/2025	301		2001	9,660			612		19,145			(2,395)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2024	04/17/2025	513		1940	13,600			599		24,949			(3,372)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/03/2024	04/03/2025	337		2064	10,220			56		18,893			(2,534)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	04/04/2024	04/04/2025	1,217		2037	39,250			326		17,757			(9,785)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/25/2024	04/25/2025	2,417		371.655199999999 998	14,940			993		29,614			(3,725)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/25/2024	04/25/2025	24,436		400.33	131,040			8,712		319,108			(32,669)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	03/28/2024	03/27/2026	4,121		652.47735	66,700			33,166		79,235			(8,291)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SG-	04/03/2024	04/03/2025	6,812		5211.49	351,450			2,929					(87,863)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	04/03/2025	4,317		5211.49	450,000			3,750		1,311			(112,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2024	04/04/2025	75		5150	3,321,867			138,411		3,465,887			(830,467)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2024	04/04/2025	150		5220	5,966,630			248,610		5,890,361			(1,491,657)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/10/2024	04/10/2025	6,685		5160.6400000000 003	341,550			9,488					(85,388)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/10/2024	04/10/2025	3,294		5160.6400000000 003	348,500			9,681					(87,125)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/12/2024	04/17/2025	5,150		5150	2,223,230			92,635		2,392,448			(555,807)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2024	04/11/2025	75		5150	2,836,692			118,196		3,524,309			(709,173)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2024	04/11/2025	200		5200	6,978,504			290,771		8,439,016			(1,744,626)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/17/2024	04/17/2025	8,861		5022	431,650			20,383					(107,913)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	04/17/2024	04/17/2025	4,381		5022	446,600			21,089		460,509			(111,650)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/18/2024	04/17/2025	50		4950	2,467,390			102,808		3,355,306			(616,847)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	125		5010	5,904,692			246,029		7,657,583			(1,476,173)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	125		5060	5,495,692			228,987		7,053,473			(1,373,923)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/24/2024	04/24/2025	7,493		5071.63	376,200			24,035		446,276			(94,050)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/24/2024	04/24/2025	3,648		5071.63	386,650			24,703		649,324			(96,663)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2024	04/25/2025	150		5030	6,476,480			294,385		9,037,184			(1,766,313)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2024	04/25/2025	100		5080	4,003,055			181,957		5,552,635			(1,091,742)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	05/01/2024	05/01/2025	4,782		5018.3900000000 003	240,000			20,645		191			(60,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/01/2024	05/01/2025	4,583		5018.3900000000 003	462,300			39,768		76,313			(115,575)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/02/2024	05/16/2025	50		5000	2,437,580			304,697		3,287,904			(609,395)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2024	05/02/2025	150		5040	7,851,830			981,479		9,036,489			(1,962,957)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2024	05/02/2025	75		5120	3,516,717			439,590		3,964,033			(879,179)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/08/2024	05/08/2025	3,952		5187.67	211,150			22,137					(52,788)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/08/2024	05/08/2025	4,819		5187.67	500,000			52,419		31,630			(125,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/15/2024	05/09/2025	200		5200	9,969,904			1,246,238		9,350,801			(2,492,476)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	05/15/2024	05/15/2025	4,898		5308.1509999999 998	280,800			34,723					(70,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	05/15/2024	05/15/2025	4,710		5308.1509999999 998	535,000			66,156		120,158			(133,750)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2024	05/16/2025	100		5230	4,840,355			605,044		4,521,103			(1,210,089)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2024	05/16/2025	125		5300	5,442,817			680,352		4,908,660			(1,360,704)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/22/2024	05/22/2025	6,595		5307.01	395,500			56,348		38,641			(98,875)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/22/2024	05/22/2025	3,109		5307.01	435,600			62,061		421,333			(108,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/29/2024	05/29/2025	5,221		5266.95	305,250			49,234					(76,313)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/29/2024	05/29/2025	2,468		5266.95	345,800			55,774		244,625			(86,450)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	75		5270	3,176,442			397,055		3,212,547			(794,111)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	150		5310	5,962,130			745,266		5,924,739			(1,490,532)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2024	05/30/2025	100		5240	5,077,655			692,407		4,620,850			(1,384,815)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2024	05/30/2025	75		5300	3,496,842			476,842		3,088,818			(953,684)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/05/2024	06/05/2025	3,082		5354.03	183,150			33,069					(45,788)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/05/2024	06/05/2025	3,455		5354.03	392,200			70,814					(98,050)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2024	06/06/2025	100		5290	5,394,255			1,123,803		4,296,150			(1,348,564)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2024	06/06/2025	100		5350	4,960,055			1,033,345		3,807,349			(1,240,014)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	06/12/2024	06/12/2025	4,612		5421.03	277,500			55,500					(69,375)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/12/2024	06/12/2025	4,058		5421.03	528,000			105,600					(132,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2024	06/13/2025	100		5360	5,365,255			1,117,761		3,820,261			(1,341,314)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2024	06/13/2025	125		5430	6,082,817			1,267,254		4,093,544			(1,520,704)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/20/2024	06/20/2025	4,294		5473.17	258,500			57,444		19,416			(64,625)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/20/2024	06/20/2025	3,289		5473.17	435,600			96,800		257,162			(108,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/21/2024	06/20/2025	50		5400	2,559,535			533,236		1,791,844			(639,884)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2024	06/20/2025	225		5470	10,256,292			2,136,727		6,869,971			(2,564,073)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	06/26/2024	06/26/2025	5,385		5477.9	321,550			76,815		61,655			(80,388)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	06/26/2024	06/26/2025	3,377		5477.9	434,750			103,857		221,295			(108,688)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/03/2024	06/27/2025	200		5470	9,836,704			2,235,615		6,292,602			(2,682,738)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/03/2024	07/03/2025	3,522		5537.02	220,350			56,865		122			(55,088)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/03/2024	07/03/2025	2,709		5537.02	370,500			95,613		9,854			(92,625)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	100		5480	5,485,555			1,599,953		3,151,272			(1,371,389)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	75		5540	3,797,817			1,107,697		2,042,560			(949,454)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/10/2024	07/10/2025	3,017		5633.91	187,000			51,777					(46,750)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/10/2024	07/10/2025	2,574		5633.91	362,500			100,370					(90,625)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	175		5580	8,312,242			2,424,404		4,468,969			(2,078,060)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	50		5630	2,209,780			644,519		1,114,776			(552,445)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/17/2024	07/17/2025	4,116		5588.27	232,300			68,691					(58,075)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/17/2024	07/17/2025	3,042		5588.27	382,500			113,105		94,584			(95,625)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	75		5540	3,089,367			901,065		2,191,300			(772,342)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	150		5630	5,357,780			1,562,686		3,487,520			(1,339,445)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/24/2024	07/24/2025	3,685		5427.13	196,000			61,645		157,760			(49,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	07/24/2024	07/24/2025	3,593		5427.13	430,950			135,541		438,172			(107,738)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/25/2024	07/18/2025	50		5500	2,252,780			657,061		1,601,895			(563,195)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	125		5420	6,638,692			1,936,285		4,855,440			(1,659,673)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	100		5560	4,365,555			1,273,287		2,877,269			(1,091,389)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	07/31/2024	07/31/2025	3,803		5522.3	205,800			68,600					(51,450)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/31/2024	07/31/2025	2,897		5522.3	374,400			124,800		27,198			(93,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/06/2024	06/20/2025	50		5200	2,500,080			625,020		2,606,172			(750,024)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	25		5350	1,031,542			386,828		1,127,288			(257,886)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	200		5460	6,785,704			2,544,639		7,351,323			(1,696,426)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	07/18/2025	50		5200	2,468,180			785,330		2,775,176			(673,140)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/07/2024	08/07/2025	3,462		5199.5	160,200			56,415		17,588			(40,050)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/07/2024	08/07/2025	2,596		5199.5	272,700			96,031		144,370			(68,175)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/08/2024	08/15/2025	25		5250	1,336,292			501,110		1,366,575			(334,073)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	150		5200	9,231,080			3,461,655		8,692,986			(2,307,770)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	100		5330	5,232,355			1,962,133		4,749,451			(1,308,089)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/14/2024	08/14/2025	4,033		5455.21	189,200			70,187					(47,300)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/14/2024	08/14/2025	2,841		5455.21	344,100			127,650		65,303			(86,025)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	100		5370	6,301,455			2,363,046		4,521,395			(1,575,364)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	125		5520	6,526,817			2,447,556		4,272,856			(1,631,704)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/21/2024	08/21/2025	3,914		5620.85	222,200			86,610		46,887			(55,550)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/21/2024	08/21/2025	2,491		5620.85	348,600			135,879		208,560			(87,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	200		5600	8,947,504			3,355,314		5,913,519			(2,236,876)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/28/2024	08/28/2025	3,845		5592.18	195,650			79,943					(48,913)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/28/2024	08/28/2025	2,325		5592.18	288,600			117,923		108,743			(72,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	09/04/2024	09/04/2025	3,080		5520.07	151,300			64,723		993			(37,825)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	09/04/2024	09/04/2025	2,083		5520.07	293,250			125,446		41,868			(73,313)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	125		5590	5,073,442			2,075,499		3,876,887			(1,383,666)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	100		5630	3,810,855			1,558,986		2,842,942			(1,039,324)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	05/16/2025	25		5500	939,992			176,249		588,801			(352,497)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	25		5410	1,256,292			575,801		1,108,615			(314,073)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	175		5520	7,522,642			3,447,878		6,373,037			(1,880,661)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/11/2024	09/11/2025	3,421		5554.13	153,900			68,828					(38,475)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/11/2024	09/11/2025	2,341		5554.13	293,800			131,394		21,236			(73,450)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	100		5480	5,716,655			2,620,133		3,998,449			(1,429,164)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	125		5590	6,185,817			2,835,166		4,055,035			(1,546,454)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/18/2024	09/18/2025	4,183		5618.26	202,100			94,313		767			(50,525)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/18/2024	09/18/2025	2,759		5618.26	387,500			180,833		118,909			(96,875)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	09/25/2024	09/25/2025	3,845		5722.26	195,800			95,181		70,046			(48,950)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	09/25/2024	09/25/2025	3,408		5722.26	456,300			221,813		219,132			(114,075)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	150		5630	8,041,130			3,685,518		4,591,883			(2,010,282)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	75		5710	3,606,042			1,652,769		1,930,804			(901,511)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	225		5730	10,265,067			5,132,534		5,710,066			(2,799,564)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/02/2024	10/02/2025	3,590		5709.54	178,350			90,134		410			(44,588)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	10/02/2024	10/02/2025	2,802		5709.54	379,200			191,639		28,312			(94,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/03/2024	09/19/2025	50		5650	2,470,880			1,235,440		1,467,876			(673,876)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	150		5710	7,994,330			4,330,262		4,086,364			(1,998,582)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	75		5760	3,739,917			2,025,789		1,829,922			(934,979)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/09/2024	10/09/2025	2,849		5792.04	146,850			76,978		11,746			(36,713)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/09/2024	10/09/2025	3,280		5792.04	427,500			224,093		97,058			(106,875)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	75		5720	4,249,617			2,301,876		2,050,755			(1,062,404)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	125		5790	6,469,942			3,504,552		2,930,621			(1,617,486)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/16/2024	10/16/2025	3,423		5842.46	178,000			96,656					(44,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/16/2024	10/16/2025	2,739		5842.46	388,800			211,123		30,157			(97,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	225		5840	9,952,767			5,391,082		4,842,954			(2,488,192)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/23/2024	10/23/2025	3,967		5797.42	227,700			127,928		7,243			(56,925)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	10/23/2024	10/23/2025	2,932		5797.42	379,100			212,989		73,633			(94,775)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/25/2024	10/17/2025	25		5800	1,245,142			674,452		589,503			(311,286)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	200		5830	9,840,505			5,330,273		4,530,236			(2,460,126)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/30/2024	10/30/2025	3,870		5813.67	207,000			120,194					(51,750)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/30/2024	10/30/2025	3,096		5813.67	412,200			239,342		17,468			(103,050)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	75		5710	4,730,592			2,795,350		2,241,842			(1,290,162)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	125		5820	6,890,067			4,071,403		2,973,494			(1,879,109)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	11/06/2024	11/06/2025	3,120		5929.04	166,500			99,900		2,272			(41,625)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	11/06/2024	11/06/2025	2,361		5929.04	333,200			199,920		40,792			(83,300)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	100		5740	6,809,955			4,256,222		2,877,953			(1,702,489)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	75		5960	3,905,817			2,441,136		1,334,670			(976,454)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	11/13/2024	11/13/2025	3,091		5985.38	179,450			111,159					(44,863)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	11/13/2024	11/13/2025	2,590		5985.38	376,650			233,314		1,560			(94,163)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	25		5870	1,271,167			794,480		562,075			(317,792)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	200		5980	8,715,104			5,446,940		3,505,043			(2,178,776)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/21/2025	50		5900	2,447,930			1,529,956		1,081,649			(611,982)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/20/2024	11/20/2025	3,549		5917.11	178,500			114,042		11,034			(44,625)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/20/2024	11/20/2025	2,789		5917.11	381,150			243,513		85,030			(95,288)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/22/2024	09/19/2025	25		5900	1,214,192			667,806		401,228			(364,258)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	150		5900	8,368,430			5,230,268		3,244,947			(2,092,107)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	75		5950	3,921,867			2,451,167		1,452,073			(980,467)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/27/2024	11/27/2025	3,584		5998.74	204,250			134,465		12,717			(51,063)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	11/27/2024	11/27/2025	2,501		5998.74	352,500			232,063		49,189			(88,125)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	200		6010	10,652,903			7,263,343		3,465,295			(2,905,337)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	GoldmanSachs-	12/04/2024	12/04/2025	3,122		6086.49	190,000			128,710		2,393			(47,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	12/04/2024	12/04/2025	2,547		6086.49	401,450			271,950		30,291			(100,363)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	225		6060	11,615,740			8,227,816		3,587,062			(2,903,935)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	12/11/2024	12/11/2025	3,123		6084.19	182,400			126,994					(45,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	12/11/2024	12/11/2025	2,712		6084.19	404,250			281,454		2,456			(101,063)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/13/2024	12/19/2025	25		6000	1,365,292			967,082		484,160			(341,323)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	225		6060	11,569,615			8,195,144		3,703,873			(2,892,404)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MorganStanley-	12/18/2024	12/18/2025	3,832		5872.16	209,250			149,625		6,246			(52,313)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MorganStanley-	12/18/2024	12/18/2025	2,895		5872.16	411,400			294,173		100,124			(102,850)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	150		5880	9,100,728			6,446,349		3,726,963			(2,275,182)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	150		6060	7,189,728			5,092,724		2,547,218			(1,797,432)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	25		6000	1,299,717			920,633		484,160			(324,929)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	12/26/2024	12/26/2025	3,809		6037.59	253,000			186,349		17,966			(63,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	12/26/2024	12/26/2025	3,230		6037.59	471,900			347,582		65,878			(117,975)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	75		5970		3,093,718		2,390,600		1,589,040			(703,118)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	125		6040		4,617,318		3,567,927		2,282,265			(1,049,390)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	01/02/2025	01/02/2026	3,664		5868.55		212,850		160,782		19,058			(52,068)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MorganStanley-	01/02/2025	01/02/2026	2,641		5868.55		354,950		268,121		78,261			(86,829)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	150		5880		7,710,980		6,104,526		3,897,477			(1,606,454)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	25		5940		1,181,918		935,685		577,238			(246,233)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS`-	01/08/2025	01/08/2026	2,197		5918.24		131,300		101,299		27,960			(30,001)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	01/08/2025	01/08/2026	2,197		5918.24		315,900		243,719		98,698			(72,181)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/13/2025	01/16/2026	50		5800		2,611,127		2,067,142		1,574,658			(543,985)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	175		5920		8,886,418		7,035,081		4,316,110			(1,851,337)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	01/15/2025	01/15/2026	2,689		5949.91		161,600		127,716		7,313			(33,884)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	01/15/2025	01/15/2026	2,857		5949.91		384,200		303,642		62,312			(80,558)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	01/22/2025	01/22/2026	2,629		6086.37		160,000		129,462		5,504			(30,538)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	01/22/2025	01/22/2026	2,547		6086.37		372,000		301,000		45,196			(71,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	75		5840		5,076,793		4,019,128		2,200,387			(1,057,665)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	150		5950		8,943,830		7,080,532		3,581,367			(1,863,298)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2025	01/16/2026	50		6000		2,870,080		2,272,147		1,081,468			(597,933)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	100		6050		4,756,755		3,765,765		1,998,094			(990,991)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	100		6110		4,363,355		3,454,323		1,765,475			(909,032)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	01/29/2025	01/29/2026	3,146		6039.31		190,000		157,312		3,645			(32,688)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	01/29/2025	01/29/2026	3,560		6039.31		449,350		372,042		43,424			(77,308)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	225		6050		11,026,918		9,523,247		4,613,554			(1,503,671)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	02/20/2026	50		6000		2,739,160		2,396,765		1,207,919			(342,395)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	02/05/2025	02/05/2026	3,794		6061.48		248,400		210,696		23,053			(37,704)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	02/05/2025	02/05/2026	3,052		6061.48		440,300		373,469		68,031			(66,831)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/10/2025	02/20/2026	50		6050		2,581,305		2,258,642		1,099,639			(322,663)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	100		6010		5,281,755		4,621,536		2,272,678			(660,219)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	125		6080		6,010,693		5,259,356		2,476,957			(751,337)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	02/12/2025	02/12/2026	2,974		6051.97		178,200		154,864		7,880			(23,336)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	02/12/2025	02/12/2026	3,553		6051.97		462,250		401,717		55,707			(60,533)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/13/2025	11/21/2025	50		6000		2,478,345		2,065,288		863,282			(413,058)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	02/19/2025	02/19/2026	3,092		6144.15		186,200		165,696		5,733			(20,504)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	02/19/2025	02/19/2026	2,604		6144.15		392,000		348,833		41,928			(43,167)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	125		6060		6,556,693		5,737,106		2,642,098			(819,587)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	100		6120		4,836,955		4,232,336		1,878,062			(604,619)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	10/17/2025	50		6000		1,860,148		1,511,370		725,891			(348,778)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	03/20/2026	50		6000		2,602,358		2,302,086		1,312,670			(300,272)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	225		6120		9,001,018		7,875,891		4,320,516			(1,125,127)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	02/26/2025	02/26/2026	3,526		5956.06		199,500		181,688		60,948			(17,813)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	02/26/2025	02/26/2026	3,190		5956.06		450,300		410,095		155,967			(40,205)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	75		5860		3,681,568		3,514,224		2,363,238			(167,344)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	175		5970		7,386,668		7,050,910		4,560,606			(335,758)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	03/05/2025	03/05/2026	3,423		5842.63		168,000		156,258		111,528			(11,742)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	03/05/2025	03/05/2026	3,765		5842.63		402,600		374,461		237,747			(28,139)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/10/2025	04/04/2025	25		5550		515,287		257,644		239,600			(257,644)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/10/2025	04/04/2025	25		5725		254,346		127,173		36,707			(127,173)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/10/2025	04/04/2025	50		5875		208,962		104,481		4,111			(104,481)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/11/2025	03/20/2026	25		5650		1,222,543		1,171,603		1,129,299			(50,939)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	125		5750		5,237,943		5,019,695		4,764,558			(218,248)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	125		5850		4,523,568		4,335,086		4,072,875			(188,482)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/20/2026	25		5650		1,212,543		1,162,020		1,129,299			(50,523)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	03/12/2025	03/12/2026	3,840		5599.3		154,800		146,894		293,858			(7,906)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	03/12/2025	03/12/2026	3,483		5599.3		327,600		310,868		442,722			(16,732)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/18/2025	04/11/2025	10		5600		129,066		64,533		92,878			(64,533)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/18/2025	04/11/2025	10		5725		64,600		32,300		34,916			(32,300)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/18/2025	04/11/2025	15		5775		68,342		34,171		31,662			(34,171)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	125		5540		6,973,818		6,683,242		6,456,753			(290,576)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	150		5630		7,493,780		7,181,540		6,881,581			(312,241)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	03/19/2025	03/19/2026	3,700		5675.29		165,900		160,548		251,997			(5,352)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	03/19/2025	03/19/2026	4,581		5675.29		436,800		422,710		511,421			(14,090)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	300		5660		15,782,256		15,124,662		13,367,110			(657,594)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	03/26/2025	03/26/2026	4,902		5712.2		226,800		223,752		326,481			(3,048)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	03/26/2025	03/26/2026	3,589		5712.2		451,000		444,938		431,988			(6,062)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2025	04/25/2025	25		5500		465,497		232,748		487,475			(232,748)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2025	04/25/2025	25		5650		233,193		116,596		246,304			(116,596)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2025	10/17/2025	50		5600		1,746,032		1,621,316		1,771,299			(124,717)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/31/2025	08/15/2025	50		5550		1,542,530		1,388,277		1,605,340			(154,253)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/31/2025	06/18/2026	25		5500		1,510,268		1,459,925		1,522,750			(50,342)				
0159999999 - Purchased Options - Hedging Other - Call Options and Warrants										991,712,974	287,661,908		709,255,311	XXX	967,370,872			(220,889,262)			XXX	XXX
Purchased Options - Hedging Other - Put Options																						
Purchased Options - Hedging Other - Caps																						
Purchased Options - Hedging Other - Floors																						
Purchased Options - Hedging Other - Collars																						
Purchased Options - Hedging Other - Other																						
0219999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other										991,712,974	287,661,908		709,255,311	XXX	967,370,872			(220,889,262)			XXX	XXX
Purchased Options - Replications - Call Options and Warrants																						
Purchased Options - Replications - Put Options																						
Purchased Options - Replications - Caps																						
Purchased Options - Replications - Floors																						
Purchased Options - Replications - Collars																						
Purchased Options - Replications - Other																						
Purchased Options - Income Generation - Call Options and Warrants																						
Purchased Options - Income Generation - Put Options																						
Purchased Options - Income Generation - Caps																						

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Income Generation - Floors																						
Purchased Options - Income Generation - Collars																						
Purchased Options - Income Generation - Other																						
Purchased Options - Other - Call Options and Warrants																						
Purchased Options - Other - Put Options																						
Purchased Options - Other - Caps																						
Purchased Options - Other - Floors																						
Purchased Options - Other - Collars																						
Purchased Options - Other - Other																						
0439999999 - Purchased Options - Total Purchased Options - Subtotal - Call Options and Warrants										991,712,974	287,661,908		709,255,311	XXX	967,370,872			(220,889,262)			XXX	XXX
0499999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options										991,712,974	287,661,908		709,255,311	XXX	967,370,872			(220,889,262)			XXX	XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Written Options - Hedging Other - Call Options and Warrants																						
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2024	04/04/2025	50		5290	(1,775,270)			(73,970)		(1,619,848)			443,818				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2024	04/04/2025	50		5380	(1,519,320)			(63,305)		(1,189,838)			379,830				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2024	04/04/2025	75		5520	(1,745,133)			(72,714)		(882,562)			436,283				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2024	04/04/2025	50		5640	(904,370)			(37,682)		(216,810)			226,093				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2024	04/11/2025	75		5300	(2,198,433)			(91,601)		(2,463,453)			549,608				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2024	04/11/2025	75		5430	(1,714,608)			(71,442)		(1,612,634)			428,652				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2024	04/11/2025	100		5550	(1,771,645)			(73,819)		(1,245,387)			442,911				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2024	04/11/2025	25		5710	(303,633)			(12,651)		(100,252)			75,908				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	75		5140	(2,916,483)			(121,520)		(3,659,467)			729,121				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	75		5260	(2,388,108)			(99,504)		(2,825,379)			597,027				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	75		5400	(1,836,783)			(76,533)		(1,913,813)			459,196				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	25		5520	(475,858)			(19,827)		(406,504)			118,964				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2024	04/25/2025	50		5190	(1,670,470)			(75,930)		(2,267,624)			455,583				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2024	04/25/2025	100		5300	(2,739,345)			(124,516)		(3,558,225)			747,094				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2024	04/25/2025	75		5390	(1,718,283)			(78,104)		(2,101,035)			468,623				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2024	04/25/2025	25		5550	(400,208)			(18,191)		(399,576)			109,148				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2024	05/02/2025	25		5160	(1,105,333)			(138,167)		(1,230,496)			276,333				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2024	05/02/2025	75		5270	(2,795,208)			(349,401)		(2,961,712)			698,802				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2024	05/02/2025	75		5380	(2,313,258)			(289,157)		(2,269,559)			578,314				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2024	05/02/2025	50		5510	(1,201,120)			(150,140)		(1,014,149)			300,280				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/15/2024	05/09/2025	50		5340	(2,023,270)			(252,909)		(1,740,208)			505,818				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/15/2024	05/09/2025	100		5450	(3,373,645)			(421,706)		(2,606,016)			843,411				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/15/2024	05/09/2025	50		5550	(1,405,670)			(175,709)		(940,810)			351,418				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2024	05/16/2025	50		5420	(1,795,020)			(224,378)		(1,478,540)			448,755				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2024	05/16/2025	125		5540	(3,616,558)			(452,070)		(2,589,388)			904,139				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2024	05/16/2025	50		5660	(1,136,470)			(142,059)		(655,778)			284,118				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	50		5420	(1,643,620)			(205,453)		(1,533,979)			410,905				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	75		5530	(1,996,383)			(249,548)		(1,690,268)			499,096				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	75		5660	(1,506,858)			(188,357)		(1,064,338)			376,714				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	25		5820	(337,558)			(42,195)		(169,452)			84,389				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2024	05/30/2025	25		5380	(1,032,283)			(140,766)		(867,561)			281,532				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2024	05/30/2025	50		5500	(1,689,370)			(230,369)		(1,278,883)			460,737				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2024	05/30/2025	75		5640	(1,942,833)			(264,932)		(1,217,547)			529,863				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2024	05/30/2025	25		5750	(512,333)			(69,864)		(258,725)			139,727				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2024	06/06/2025	50		5480	(2,044,120)			(425,858)		(1,402,298)			511,030				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2024	06/06/2025	100		5610	(3,285,745)			(684,530)		(1,908,725)			821,436				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2024	06/06/2025	50		5710	(1,362,370)			(283,827)		(662,729)			340,593				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2024	06/13/2025	50		5540	(2,066,570)			(430,535)		(1,235,778)			516,643				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2024	06/13/2025	75		5650	(2,588,658)			(539,304)		(1,317,692)			647,164				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2024	06/13/2025	75		5750	(2,160,558)			(450,116)		(909,716)			540,139				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2024	06/13/2025	25		5920	(509,658)			(106,179)		(145,231)			127,414				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2024	06/20/2025	50		5610	(1,826,820)			(380,588)		(1,041,628)			456,705				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2024	06/20/2025	50		5730	(1,475,820)			(307,463)		(692,912)			368,955				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2024	06/20/2025	100		5850	(2,328,845)			(485,176)		(856,836)			582,211				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2024	06/20/2025	25		6000	(417,958)			(87,075)		(111,673)			104,489				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/03/2024	06/27/2025	50		5600	(2,021,220)			(459,368)		(1,120,391)			551,242				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/03/2024	06/27/2025	50		5730	(1,620,320)			(368,255)		(736,698)			441,906				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/03/2024	06/27/2025	75		5850	(1,930,533)			(438,757)		(698,686)			526,509				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/03/2024	06/27/2025	25		6000	(464,883)			(105,655)		(124,810)			126,786				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	50		5660	(2,124,870)			(619,754)		(971,861)			531,218				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	50		5790	(1,719,970)			(501,658)		(625,257)			429,993				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	50		5880	(1,462,770)			(426,641)		(442,580)			365,693				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	25		6040	(530,408)			(154,702)		(116,033)			132,602				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	50		5720	(1,922,570)			(560,750)		(849,688)			480,643				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	50		5840	(1,572,420)			(458,623)		(560,961)			393,105				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	100		5960	(2,520,245)			(735,072)		(710,482)			630,061				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	25		6120	(454,208)			(132,477)		(95,920)			113,552				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	50		5680	(1,637,420)			(477,581)		(1,010,029)			409,355				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	50		5820	(1,265,970)			(369,241)		(645,923)			316,493				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	100		5980	(1,814,645)			(529,272)		(721,969)			453,661				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	25		6100	(343,658)			(100,233)		(115,544)			85,914				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	50		5540	(2,247,170)			(655,425)		(1,507,256)			561,793				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	50		5680	(1,809,620)			(527,806)		(1,055,869)			452,405				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	50		5810	(1,442,420)			(420,706)		(710,725)			360,605				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	75		5960	(1,610,508)			(469,731)		(634,062)			402,627				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	50		5560	(1,424,170)			(534,064)		(1,484,000)			356,043				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	50		5700	(1,081,820)			(405,683)		(1,042,161)			270,455				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	100		5830	(1,618,345)			(606,879)		(1,412,081)			404,586				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	25		5990	(271,308)			(101,740)		(205,672)			67,827				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	25		5340	(1,289,233)			(483,462)		(1,167,806)			322,308				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	75		5470	(3,214,458)			(1,205,422)		(2,767,241)			803,614				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	100		5570	(3,655,045)			(1,370,642)		(2,988,753)			913,761				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	50		5740	(1,339,570)			(502,339)		(973,049)			334,893				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	25		5560	(1,234,233)			(462,837)		(785,648)			308,558				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	100		5700	(4,004,545)			(1,501,704)		(2,256,699)			1,001,136				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	75		5850	(2,318,883)			(869,581)		(1,110,120)			579,721				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	25		6000	(573,458)			(215,047)		(230,013)			143,364				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	50		5730	(1,815,470)			(680,801)		(1,082,519)			453,868				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	50		5870	(1,406,920)			(527,595)		(732,663)			351,730				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	75		5980	(1,682,658)			(630,997)		(783,852)			420,664				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	25		6140	(386,458)			(144,922)		(157,224)			96,614				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	50		5730	(1,603,320)			(655,904)		(1,121,659)			437,269				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	50		5870	(1,223,670)			(500,592)		(768,733)			333,728				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	100		5990	(1,879,545)			(768,905)		(1,074,896)			512,603				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	25		6140	(323,883)			(132,497)		(169,001)			88,332				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	50		5610	(1,864,270)			(854,457)		(1,518,601)			466,068				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	50		5760	(1,431,870)			(656,274)		(1,071,242)			357,968				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	75		5900	(1,614,858)			(740,143)		(1,100,570)			403,714				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	25		6040	(389,283)			(178,421)		(242,304)			97,321				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	50		5670	(2,203,520)			(1,009,947)		(1,368,606)			550,880				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	100		5810	(3,521,345)			(1,613,950)		(1,955,547)			880,336				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	50		5930	(1,414,720)			(648,413)		(706,251)			353,680				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	25		6090	(506,808)			(232,287)		(221,407)			126,702				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	50		5800	(2,099,270)			(962,165)		(1,039,795)			524,818				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	50		5930	(1,691,020)			(775,051)		(739,553)			422,755				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	100		6030	(2,810,545)			(1,288,167)		(1,116,280)			702,636				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	25		6180	(513,783)			(235,484)		(180,982)			128,446				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	50		5870	(1,830,170)			(915,085)		(905,909)			499,137				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	75		6000	(2,176,458)			(1,088,229)		(960,142)			593,579				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	75		6110	(1,743,933)			(871,966)		(705,203)			475,618				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	25		6250	(423,658)			(211,829)		(158,527)			115,543				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	50		5850	(2,187,220)			(1,184,744)		(986,588)			546,805				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	50		5970	(1,807,020)			(978,803)		(725,161)			451,755				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	75		6100	(2,146,158)			(1,162,502)		(762,961)			536,539				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	50		6220	(1,122,220)			(607,869)		(364,784)			280,555				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	50		5910	(2,179,870)			(1,180,763)		(879,538)			544,968				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	75		6050	(2,614,158)			(1,416,002)		(915,573)			653,539				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	50		6170	(1,402,970)			(759,942)		(440,621)			350,743				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	25		6300	(539,683)			(292,328)		(155,044)			134,921				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	50		5980	(1,766,920)			(957,082)		(764,165)			441,730				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	50		6110	(1,395,520)			(755,907)		(543,383)			348,880				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	100		6230	(2,181,245)			(1,181,508)		(788,264)			545,311				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	25		6360	(405,508)			(219,650)		(139,947)			101,377				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	50		5940	(2,093,020)			(1,133,719)		(874,617)			523,255				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	50		6070	(1,692,320)			(916,673)		(629,662)			423,080				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	75		6200	(1,995,483)			(1,080,886)		(671,522)			498,871				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	25		6320	(518,758)			(280,994)		(163,540)			129,689				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	25		5850	(1,322,558)			(781,511)		(556,563)			360,698				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	50		5980	(2,201,370)			(1,300,810)		(820,394)			600,374				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	50		6130	(1,729,720)			(1,022,107)		(561,729)			471,742				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	75		6260	(2,045,208)			(1,208,532)		(601,829)			557,784				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	100		6120	(4,142,745)			(2,589,216)		(1,200,513)			1,035,686				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	50		6290	(1,565,070)			(978,169)		(389,441)			391,268				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	25		6480	(545,208)			(340,755)		(121,504)			136,302				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	50		6070	(1,894,420)			(1,184,013)		(706,082)			473,605				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	50		6200	(1,520,170)			(950,106)		(511,072)			380,043				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	100		6370	(2,193,945)			(1,371,216)		(668,392)			548,486				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	25		6520	(397,033)			(248,145)		(116,275)			99,258				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	50		6060	(2,239,120)			(1,399,450)		(749,387)			559,780				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	50		6180	(1,860,020)			(1,162,513)		(559,566)			465,005				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	100		6300	(3,026,445)			(1,891,528)		(831,920)			756,611				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	25		6470	(543,783)			(339,864)		(137,633)			135,946				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	50		6150	(2,186,671)			(1,490,912)		(621,990)			596,365				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	50		6290	(1,752,221)			(1,194,696)		(442,107)			477,878				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	75		6410	(2,125,233)			(1,449,023)		(495,829)			579,609				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	25		6570	(516,033)			(351,841)		(113,544)			140,736				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	75		6220	(3,076,008)			(2,178,839)		(818,784)			769,002				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	50		6360	(1,632,621)			(1,156,440)		(389,810)			408,155				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	75		6480	(1,970,133)			(1,395,511)		(440,223)			492,533				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	25		6630	(484,983)			(343,529)		(104,203)			121,246				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	75		6190	(3,210,408)			(2,274,039)		(913,490)			802,602				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	50		6330	(1,713,521)			(1,213,744)		(436,985)			428,380				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	75		6470	(2,000,808)			(1,417,239)		(471,847)			500,202				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	25		6620	(494,258)			(350,099)		(111,889)			123,564				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	50		6040	(2,464,121)			(1,745,419)		(887,487)			616,030				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	100		6250	(3,575,346)			(2,532,537)		(1,098,300)			893,837				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	125		6440	(3,146,059)			(2,228,458)		(881,298)			786,515				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	25		6580	(466,433)			(330,390)		(128,242)			116,608				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	50		6150		(1,524,320)		(1,177,884)		(715,198)			346,436				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	25		6270		(603,457)		(466,308)		(271,570)			137,149				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	100		6390		(1,859,045)		(1,436,535)		(822,984)			422,510				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	25		6560		(307,407)		(237,542)		(139,833)			69,865				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	50		6030		(2,071,970)		(1,640,310)		(958,572)			431,660				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	25		6160		(837,782)		(663,244)		(360,818)			174,538				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	75		6290		(1,973,132)		(1,562,063)		(806,005)			411,069				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	25		6440		(478,257)		(378,620)		(190,718)			99,637				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	50		6040		(2,140,420)		(1,694,499)		(967,756)			445,921				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	50		6190		(1,681,520)		(1,331,203)		(699,840)			350,317				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	50		6330		(1,296,670)		(1,026,530)		(511,120)			270,140				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	25		6470		(482,607)		(382,064)		(186,457)			100,543				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	25		6000		(1,399,182)		(1,107,686)		(540,734)			291,496				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	50		6110		(2,416,670)		(1,913,197)		(861,572)			503,473				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	100		6250		(3,921,645)		(3,104,635)		(1,271,454)			817,009				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	50		6440		(1,408,670)		(1,115,197)		(416,582)			293,473				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	25		6250		(872,757)		(690,933)		(326,981)			181,824				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	100		6410		(2,606,045)		(2,063,119)		(919,724)			542,926				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	50		6520		(1,038,870)		(822,439)		(361,278)			216,431				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	25		6670		(368,182)		(291,478)		(130,946)			76,705				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	50		6190		(1,992,720)		(1,720,985)		(768,112)			271,735				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	50		6310		(1,633,420)		(1,410,681)		(593,572)			222,739				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	100		6430		(2,612,645)		(2,256,375)		(914,194)			356,270				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	25		6580		(475,932)		(411,033)		(165,317)			64,900				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	50		6190		(2,044,820)		(1,789,217)		(791,471)			255,602				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	50		6330		(1,624,320)		(1,421,280)		(588,217)			203,040				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	100		6440		(2,646,845)		(2,315,989)		(928,576)			330,856				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	25		6610		(463,032)		(405,153)		(161,577)			57,879				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	50		6230		(2,057,220)		(1,800,067)		(750,317)			257,152				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	50		6350		(1,692,720)		(1,481,130)		(583,038)			211,590				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	100		6480		(2,669,245)		(2,335,589)		(884,628)			333,656				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	25		6640		(478,457)		(418,650)		(158,011)			59,807				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	50		6260		(1,585,920)		(1,387,680)		(723,312)			198,240				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	50		6420		(1,166,120)		(1,020,355)		(517,526)			145,765				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	100		6560		(1,709,645)		(1,495,939)		(771,380)			213,706				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	25		6710		(294,032)		(257,278)		(141,559)			36,754				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	50		6050		(1,870,870)		(1,785,830)		(1,125,424)			85,040				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	50		6180		(1,505,070)		(1,436,658)		(875,342)			68,412				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	100		6320		(2,300,245)		(2,195,688)		(1,317,851)			104,557				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	50		6460		(850,670)		(812,003)		(492,756)			38,667				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/10/2025	04/04/2025	50		5975		(93,900)		(46,950)		(345)			46,950				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/10/2025	04/04/2025	50		6000		(74,370)		(37,185)		(177)			37,185				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	50		5890		(1,696,920)		(1,626,215)		(1,525,204)			70,705				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	50		6020		(1,361,270)		(1,304,550)		(1,215,957)			56,720				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	100		6200		(1,911,945)		(1,832,280)		(1,728,476)			79,664				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	50		6350		(679,720)		(651,398)		(639,136)			28,322				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/18/2025	04/11/2025	15		5875		(28,682)		(14,341)		(9,843)			14,341				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/18/2025	04/11/2025	20		5900		(29,653)		(14,826)		(9,555)			14,826				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	50		5700		(2,276,620)		(2,181,761)		(2,079,815)			94,859				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	100		5850		(3,667,745)		(3,514,922)		(3,312,521)			152,823				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	75		5990		(2,183,657)		(2,092,672)		(1,964,260)			90,986				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	50		6140		(1,094,820)		(1,049,202)		(995,591)			45,617				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	50		5800		(2,179,470)		(2,088,659)		(1,818,873)			90,811				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	100		5930		(3,582,645)		(3,433,368)		(2,957,134)			149,277				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	100		6060		(2,866,545)		(2,747,105)		(2,361,363)			119,439				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	50		6210		(1,064,170)		(1,019,829)		(893,187)			44,340				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2025	04/25/2025	50		5775		(197,016)		(98,508)		(221,777)			98,508				
0649999999 - Written Options - Hedging Other - Call Options and Warrants										(250,759,929)	(85,951,704)		(169,921,186)	XXX	(185,213,717)			74,598,158			XXX	XXX
Written Options - Hedging Other - Put Options																						
Written Options - Hedging Other - Caps																						
Written Options - Hedging Other - Floors																						
Written Options - Hedging Other - Collars																						
Written Options - Hedging Other - Other																						
0709999999 - Written Options - Hedging Other - Subtotal - Hedging Other										(250,759,929)	(85,951,704)		(169,921,186)	XXX	(185,213,717)			74,598,158			XXX	XXX
Written Options - Replications - Call Options and Warrants																						
Written Options - Replications - Put Options																						
Written Options - Replications - Caps																						
Written Options - Replications - Floors																						
Written Options - Replications - Collars																						
Written Options - Replications - Other																						
Written Options - Income Generation - Call Options and Warrants																						
Written Options - Income Generation - Put Options																						
Written Options - Income Generation - Caps																						
Written Options - Income Generation - Floors																						
Written Options - Income Generation - Collars																						
Written Options - Income Generation - Other																						
Written Options - Other - Call Options and Warrants																						
Written Options - Other - Put Options																						
Written Options - Other - Caps																						
Written Options - Other - Floors																						
Written Options - Other - Collars																						
Written Options - Other - Other																						
0929999999 - Written Options - Total Written Options - Subtotal - Call Options and Warrants										(250,759,929)	(85,951,704)		(169,921,186)	XXX	(185,213,717)			74,598,158			XXX	XXX
0989999999 - Written Options - Total Written Options - Subtotal - Total Written Options										(250,759,929)	(85,951,704)		(169,921,186)	XXX	(185,213,717)			74,598,158			XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Total Return																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Total Return																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																						

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Swaps - Hedging Other - Interest Rate																						
SWP: OIS 3.231000 8/26/2025		N/A	Interest Rate	JPM-	08/24/2022	08/26/2025		20,000,000	-4.4100640000000002			(221,449)	(87,493)		(87,493)	46,698				63,683		D/0
SWP: OIS 2.990000 8/9/2025		N/A	Interest Rate	JPM-	08/05/2022	08/09/2025		30,000,000	-4.4100640000000002			(108,616)	(146,369)		(146,369)	87,970				89,791		D/0
SWP: OIS 2.638000 8/1/2025		N/A	Interest Rate	JPM-	07/28/2022	08/01/2025		50,000,000	-4.4100640000000002			(225,926)	(285,601)		(285,601)	189,736				144,938		D/0
1119999999 - Swaps - Hedging Other - Interest Rate												(555,991)	(519,463)	XXX	(519,463)	324,404				298,412	XXX	XXX
Swaps - Hedging Other - Credit Default																						
Swaps - Hedging Other - Foreign Exchange																						
Swaps - Hedging Other - Total Return																						
Swaps - Hedging Other - Other																						
1169999999 - Swaps - Hedging Other - Subtotal - Hedging Other												(555,991)	(519,463)	XXX	(519,463)	324,404				298,412	XXX	XXX
Swaps - Replication - Interest Rate																						
Swaps - Replication - Credit Default																						
Swaps - Replication - Foreign Exchange																						
Swaps - Replication - Total Return																						
Swaps - Replication - Other																						
Swaps - Income Generation - Interest Rate																						
Swaps - Income Generation - Credit Default																						
Swaps - Income Generation - Foreign Exchange																						
Swaps - Income Generation - Total Return																						
Swaps - Income Generation - Other																						
Swaps - Other - Interest Rate																						
Swaps - Other - Credit Default																						
Swaps - Other - Foreign Exchange																						
Swaps - Other - Total Return																						
Swaps - Other - Other																						
1359999999 - Swaps - Total Swaps - Subtotal - Interest Rate												(555,991)	(519,463)	XXX	(519,463)	324,404				298,412	XXX	XXX
1409999999 - Swaps - Total Swaps - Subtotal - Total Swaps												(555,991)	(519,463)	XXX	(519,463)	324,404				298,412	XXX	XXX
Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																						
Forwards - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																						
Forwards - Hedging Other																						
EUR/USDFX/FWRD	FX BONDS	D1	CURRENCY	BARDV-	10/24/2024	04/28/2025		8,485,000	0.9162266488000004				95,312		95,312		95,312					
EUR/USDFX/FWRD	FX BONDS	D1	CURRENCY	BARDV-	10/24/2024	04/28/2025		2,315,000	0.9162266488000004				26,004		26,004		26,004					
EUR/USDFX/FWRD	FX BONDS	D1	CURRENCY	BARDV-	10/24/2024	04/28/2025		3,085,000	0.9162266488000004				34,654		34,654		34,654					
EUR/USDFX/FWRD	FX BONDS	D1	CURRENCY	BARDV-	12/24/2024	04/28/2025		84,000	0.9567621942999999				2,941		2,941		2,941					
EUR/USDFX/FWRD	FX BONDS	D1	CURRENCY	BARDV-	12/24/2024	04/28/2025		23,000	0.9567621942999999				805		805		805					
EUR/USDFX/FWRD	FX BONDS	D1	CURRENCY	BARDV-	12/24/2024	04/28/2025		31,000	0.9567621942999999				1,085		1,085		1,085					
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	MSCDV-	02/18/2025	04/28/2025		117,000	0.9541250931000004				(3,758)		(3,758)		(3,758)					
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	MSCDV-	02/18/2025	04/28/2025		31,000	0.9541250931000004				(996)		(996)		(996)					
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	MSCDV-	02/18/2025	04/28/2025		44,000	0.9541250931000004				(1,413)		(1,413)		(1,413)					
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	BARDV-	03/11/2025	04/15/2025		1,531,000	0.9122922253999999				24,404		24,404		24,404					
GBP/USD FX/FWRD	FX BONDS	D1	CURRENCY	BARDV-	03/11/2025	04/15/2025		22,894,000	0.7716626938999997				117,973		117,973		117,973					
GBP/USD FX/FWRD	FX BONDS	D1	CURRENCY	BARDV-	03/11/2025	04/15/2025		3,235,000	0.7716626938999997				16,670		16,670		16,670					
1439999999 - Forwards - Hedging Other													313,681	XXX	313,681		313,681				XXX	XXX
Forwards - Replication																						
Forwards - Income Generation																						
Forwards - Other																						
1479999999 - Forwards - Subtotal - Forwards													313,681	XXX	313,681		313,681				XXX	XXX
SSAP No. 108 Adjustments - Offset to VM-21																						
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																						

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1509999999 SSAP No. 108 Adjustments - Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108														XXX							XXX	XXX
1699999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108														XXX							XXX	XXX
1709999999 Subtotal - Hedging Other										740,953,045	201,710,204	(555,991)	539,128,343	XXX	781,951,373	324,404	313,681	(146,291,104)		298,412	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										740,953,045	201,710,204	(555,991)	539,128,343	XXX	781,951,373	324,404	313,681	(146,291,104)		298,412	XXX	XXX

(a)	Code	Description of Hedged Risk(s)

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

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point
Long Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																					
Long Futures - Hedging Effective – Variable Annuity Guarantees Under SSAP No.108																					
Long Futures - Hedging Other																					
	25		JUN 25 EMINI SP500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/21/2025	5,719.5000	5,653.2500						(82,813)	(82,813)	391,970		
	16		JUN 25 EMINI SP500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/21/2025	5,722.5000	5,653.2500						(55,400)	(55,400)	250,861		
	31		JUN 25 EMINI SP500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/26/2025	5,760.2500	5,653.2500						(165,850)	(165,850)	486,043		
	23		JUN 25 EMINI SP500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/26/2025	5,830.2500	5,653.2500						(203,550)	(203,550)	360,612		
	88		JUN 25 EMINI SP500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/28/2025	5,622.5000	5,653.2500						135,300	135,300	1,379,735		
	21		JUN 25 EMINI SP500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/28/2025	5,667.0000	5,653.2500						(14,438)	(14,438)	329,255		
	22		JUN 25 EMINI SP500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/28/2025	5,742.2500	5,653.2500						(97,900)	(97,900)	344,934		
1539999999 - Long Futures - Hedging Other																	(484,650)	(484,650)	3,543,410	XXX	XXX
Long Futures - Replication																					
Long Futures - Income Generation																					
Long Futures - Other																					
1579999999 - Long Futures - Subtotal - Long Futures																	(484,650)	(484,650)	3,543,410	XXX	XXX
Short Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																					
Short Futures - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																					
Short Futures - Hedging Other																					
Short Futures - Replication																					
Short Futures - Income Generation																					
Short Futures - Other																					
SSAP No. 108 Adjustments - Offset to VM-21																					
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																					
1709999999 - Subtotal - Hedging Other																	(484,650)	(484,650)	3,543,410	XXX	XXX
1759999999 – Totals																	(484,650)	(484,650)	3,543,410	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
0000000001 BAML	6,203,226	(4,274,857)	1,928,369
Total Net Cash Deposits	6,203,226	(4,274,857)	1,928,369

(a)	Code	Description of Hedged Risk(s)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of the 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		312,938,161	(169,921,186)	312,938,161	402,577,261	(185,213,717)	402,577,261	3,543,410	3,543,410
Over-The-Counter												
NAIC 1 Designation												
BARCLAYS - FX-	Y				319,848		319,848	319,848		319,848		
MS - FX-	Y					(6,167)	(6,167)		(6,167)			
BAML - OPTION-	Y	Y	86,797,459		39,957,863		39,957,862	77,642,821				
BARCLAYS - OPTION-	Y	Y	18,940,000		29,608,515		29,608,515	17,127,203				
BNP PARIBAS - OPTION-	Y	Y	12,978,000		5,742,517		5,742,517	14,124,054		1,146,054		
BMO - OPTION-	Y	Y	16,100,000		7,306,139		7,306,139	17,764,128		1,664,128		
CITI - OPTION-	Y	Y	54,662,602		45,407,379		45,407,379	58,451,495		3,788,893		
GS - OPTION-	Y	Y	199,120,000		135,671,858		135,671,858	184,909,110				
JPM - OPTION-	Y	Y	51,129,950		23,630,365		23,630,365	52,676,174		1,546,224		
ML - OPTION-	Y	Y	670,000		153,624		153,624	496,770				
MS - OPTION-	Y	Y	99,050,000		92,776,457		92,776,457	98,842,004				
RBC - OPTION-	Y	Y	10,920,000		3,907,862		3,907,862	11,251,722		331,722		
SG - OPTION-	Y	Y	2,829,000		1,552,798		1,552,798	3,068,811		239,811		
TB-Option-	Y	Y	880,000		445,115		445,115	887,286		7,286		
UBS - OPTION-	Y	Y	17,460,000		6,763,058		6,763,058	18,286,099		826,099		
WELLS FARGO - OPTION-	Y	Y	7,000,000		5,321,972		5,321,972	9,265,934		2,265,934		
0299999999 - Total NAIC 1 Designation			578,537,011		398,565,368	(6,167)	398,559,201	565,113,459	(6,167)	12,136,000		
NAIC 2 Designation												
NAIC 3 Designation												
NAIC 4 Designation												
NAIC 5 Designation												
NAIC 6 Designation												
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange-Traded)			(285,645)			(519,463)			(519,463)		298,412	64,594
0999999999 Gross Totals			578,251,366		711,503,529	(170,446,816)	711,497,362	967,690,720	(185,739,347)	414,713,261	3,841,822	3,608,003
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					711,503,528	(170,446,816)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of the Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
JPM - CME -	BOND	539830-BW-8	LOCKHEED MARTIN CORPORATION	285,645	275,000	285,645	01/15/2033	V
BAML - OPTION -	CASH	000000-00-0	CASH	170,000	170,000	170,000		V
0199999999 Total				455,645	445,000	455,645	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BAML - OPTION -	BOND	31418D-RS-3	FNMA 30YR UMBS	36,629,962	94,692,235	XXX	08/01/2050	V
BAML - OPTION -	BOND	31418D-UG-5	FNMA 30YR UMBS	39,038,037	72,414,461	XXX	11/01/2050	V
BAML - OPTION -	BOND	30231G-BF-8	EXXON MOBIL CORPORATION	3,567,680	4,000,000	XXX	03/19/2040	V
BAML - OPTION -	BOND	91324P-EE-8	UNITEDHEALTH GROUP INC	7,731,780	10,500,000	XXX	05/15/2041	V
BARCLAYS - OPTION -	CASH	000000-00-0	CASH	18,940,000	18,940,000	XXX		V
BNP PARIBAS - OPTION -	CASH	000000-00-0	CASH	12,978,000	12,978,000	XXX		V
BMO - OPTION -	CASH	000000-00-0	CASH	16,100,000	16,100,000	XXX		V
CITI - OPTION -	CASH	000000-00-0	CASH	54,662,602	54,662,602	XXX		V
GS - OPTION -	CASH	000000-00-0	CASH	199,120,000	199,120,000	XXX		V
JPM - OPTION -	CASH	000000-00-0	CASH	51,129,950	51,129,950	XXX		V
ML - OPTION -	CASH	000000-00-0	CASH	670,000	670,000	XXX		V
MS - OPTION -	CASH	000000-00-0	CASH	99,050,000	99,050,000	XXX		V
RBC - OPTION -	CASH	000000-00-0	CASH	10,920,000	10,920,000	XXX		V
SG - OPTION -	CASH	000000-00-0	CASH	2,829,000	2,829,000	XXX		V
TB-Option -	CASH	000000-00-0	CASH	880,000	880,000	XXX		V
UBS - OPTION -	CASH	000000-00-0	CASH	17,460,000	17,460,000	XXX		V
WELLS FARGO - OPTION -	CASH	000000-00-0	CASH	7,000,000	7,000,000	XXX		V
0299999999 Total				578,707,011	673,346,248	XXX	XXX	XXX

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): U.S. Government Obligations (Exempt from RBC)						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Other U.S. Government Obligations (Not Exempt from RBC)						
3133EM-R9-5	FEDERAL FARM CREDIT BANK		1.B FE	25,832,583	32,014,627	07/14/2036
880591-ES-7	TENNESSEE VALLEY AUTHORITY		1.A	28,210,038	35,597,057	09/15/2065
0029999999 - ICO - Other U.S. Government Obligations (Not Exempt from RBC)				54,042,621	67,611,684	XXX
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Non-U.S. Sovereign Jurisdiction Securities						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Municipal Bonds - General Obligations (Direct and Guaranteed)						
010878-BA-3	ALAMEDA CALIF		1.A FE	6,894,333	7,630,877	08/01/2038
010878-BT-2	ALAMEDA CALIF		1.A FE	6,512,940	7,000,000	08/01/2042
05914F-BD-1	BALTIMORE CNTY MD		1.A FE	8,024,240	7,975,008	09/15/2025
047681-QU-8	ATLANTA & FULTON CNTY GA REC A		1.B FE	26,672,058	26,948,598	12/01/2047
187466-CE-5	CLINTON CNTY MO REORG SCH DIST		1.B FE	2,961,797	2,935,000	09/15/2025
0049999999 - ICO - Municipal Bonds - General Obligations (Direct and Guaranteed)				51,065,367	52,489,483	XXX
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Municipal Bonds - Special Revenues						
010608-N7-8	ALABAMA ST PUB SCH & COLLEGE A		1.B FE	39,485,750	38,880,000	12/15/2025
04352E-AB-1	ASCENSION HEALTH ALLIANCE		1.C FE	11,246,669	14,349,435	11/15/2039
1301ET-AA-0	CALIFORNIA ENDOWMENT		1.A FE	1,817,340	3,000,000	04/01/2051
25477G-QZ-1	DISTRICT COLUMBIA INCOME TAX R		1.A FE	2,481,270	3,000,000	03/01/2039
95639D-GQ-7	WEST VIRGINIA SCH BLDG AUTH		1.D FE	31,156,550	30,274,123	06/15/2027
01354M-DS-7	ALBUQUERQUE CITY OF		1.C FE	9,222,570	9,000,000	07/01/2036
041806-RN-2	ARLINGTON TX HGR ED FIN CORP W		1.A FE	2,180,392	2,189,919	08/15/2036
041806-RP-7	ARLINGTON TX HGR ED FIN CORP W		1.A FE	2,167,957	2,188,735	08/15/2037
041806-RQ-5	ARLINGTON TX HGR ED FIN CORP W		1.A FE	1,870,748	1,904,971	08/15/2038
0059999999 - ICO - Municipal Bonds - Special Revenues				101,629,247	104,787,182	XXX
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Project Finance Bonds Issued by Operating Entities (Unaffiliated)						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Project Finance Bonds Issued by Operating Entities (Affiliated)						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Corporate Bonds (Unaffiliated)						
01626P-AP-1	ALIMENTATION COUCHE-TARD INC		2.	51,317,942	69,288,714	
02772A-AA-7	AMERICAN NATIONAL GROUP		2.	50,228,587	49,550,000	
037833-EL-0	APPLE INC		1.B FE	4,579,897	5,379,196	08/05/2061
037833-ER-7	APPLE INC		1.B FE	2,003,975	2,105,647	08/08/2062
097023-CV-5	BOEING CO/THE		2.	55,410,270	57,000,000	
141781-BR-4	CARGILL INC		1.F FE	9,316,020	13,854,111	05/25/2051
20030N-CN-9	COMCAST CORP		1.G FE	311,561	502,034	10/15/2058
247361-ZX-9	DELTA AIR LINES INC		2.	50,976,522	50,908,000	
302635-AL-1	FS KKR CAPITAL CORP		2.	49,771,800	51,855,659	
68389X-BZ-7	ORACLE CORP		2.	37,828,050	48,676,788	
71531Q-AC-5	PS HOLDINGS INDEPENDENT VOTING		2.	48,429,765	59,750,000	
03765H-AB-7	APOLLO MANAGEMENT HOLDIN		1.F FE	54,187,260	54,274,616	05/27/2026
03939A-AA-5	ARCH CAPITAL GROUP LTD		2.	1,525,986	1,610,599	
0089999999 - ICO - Corporate Bonds (Unaffiliated)				415,887,634	464,755,364	XXX
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Corporate Bonds (Affiliated)						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Mandatory Convertible Bonds (Unaffiliated)						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Mandatory Convertible Bonds (Affiliated)						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Single Entity Backed Obligations (Unaffiliated)						
BGH7N0-JZ-8	TCFC PC LEASECO LP		1.D PL	98,105,398	135,943,798	11/05/2057
0129999999 - ICO - Single Entity Backed Obligations (Unaffiliated)				98,105,398	135,943,798	XXX
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Single Entity Backed Obligations (Affiliated)						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): SVO-Identified Bond Exchange Traded Funds - Fair Value						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): SVO-Identified Bond Exchange Traded Funds - Systematic Value						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Bonds Issued from SEC-Registered Business Development Corps,Closed End Funds & REITS (Affiliated)						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Bank Loans - Issued (Unaffiliated)						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Bank Loans - Issued (Affiliated)						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Bank Loans - Acquired (Unaffiliated)						
36261*-AC-2	GUIDED PRACTICE		3.B PL	1,048,989	1,048,989	11/24/2026
BGH6B3-MZ-3	LIFELONG PSI		5.B GI	1,212,480	2,275,850	10/20/2025
BGH70Y-8Z-1	WOMENS CARE		4.C FE	896,249	965,912	01/15/2028
BGH79J-YC-7	SOLERA		3.C FE	983,890	1,025,280	06/04/2026
BGH7D1-Q3-0	SWEETWATER SOUND		4.B FE	4,849,892	4,828,897	08/07/2028
BGH6CC-ME-9	ACQUIA INC		5.B GI	1,106,326	1,120,000	10/31/2025
0209999999 - ICO - Bank Loans - Acquired (Unaffiliated)				10,097,825	11,264,927	XXX
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Bank Loans - Acquired (Affiliated)						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Certificates of Deposit (Unaffiliated)						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Certificates of Deposit (Affiliated)						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Other Issuer Credit Obligations (Unaffiliated)						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Other Issuer Credit Obligations (Affiliated)						
0489999999 - ICO (Schedule D, Part 1, Section 1 type): Subotal - Issuer Credit Obligations (Unaffiliated)				730,828,093	836,852,438	XXX
0509999999 - ICO (Schedule D, Part 1, Section 1 type): Subotals Issuer Credit Obligations				730,828,093	836,852,438	XXX
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)						
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)						
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)						
35563P-BD-0	Freddie Mac - SCRT		1.A	30,336,996	36,101,511	08/25/2056
1039999999 - ABS - Financial ABS - Self-Liquidating - Agency Residential MBS - Not/Partially Guaranteed (Not Exempt from RBC)				30,336,996	36,101,511	XXX
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)						
24879A-AA-3	DNNMFH 3.98 06/01/2042		1.A FE	3,048,971	3,385,000	06/01/2042
3138LJ-2G-4	Fannie Mae		1.A	30,005,850	35,041,246	07/01/2037
3140HR-6G-3	Fannie Mae		1.A	29,564,510	33,719,395	12/01/2048
3138LN-NH-0	Fannie Mae		1.A	29,473,380	31,169,459	06/01/2033
3138LN-NG-2	Fannie Mae		1.A	28,400,119	30,034,444	06/01/2033
1049999999 - ABS - Financial ABS - Self-Liquidating - Agency Commercial MBS - Not/Partially Guaranteed (Not Exempt from RBC)				120,492,829	133,349,544	XXX
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)						
01170R-JB-9	ALASKA HSG FIN CORP HOME MTG		1.B FE	1,691,100	2,000,000	12/01/2034
01170R-JC-7	ALASKA HSG FIN CORP HOME MTG		1.B FE	3,150,840	4,000,000	12/01/2039
03465G-AA-4	Angel Oak Mortgage Trust		1.A FE	3,141,947	3,051,018	10/25/2067
105933-AA-3	BRAVO Residential Funding Trus		1.A FE	4,083,269	3,986,317	05/25/2062
1059999999 - ABS - Financial ABS - Self-Liquidating - Non-Agency Residential MBS (Unaffiliated)				12,067,156	13,037,336	XXX
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Affiliated)						
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)						
50184B-AC-2	Ladder Capital Commercial Mort		1.A FM	8,392,266	9,049,421	02/15/2036
929342-AB-9	WMRK Commercial Mortgage Trust		1.A FM	21,958,750	21,904,098	11/15/2035
12433C-AE-5	BX Trust		1.G FE	28,132,406	28,087,702	08/15/2039
12433C-AC-9	BX Trust		1.D FE	18,388,500	18,359,227	08/15/2039
1079999999 - ABS - Financial ABS - Self-Liquidating - Non-Agency Commercial MBS (Unaffiliated)				76,871,922	77,400,448	XXX

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Affiliated)						
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)						
00489T-AJ-5	ACRE COMMERCIAL MORTGAGE TRUST		2.	1,511,250	1,550,000	
03290A-AA-8	Anchorage Credit Funding Ltd		1.A FE	31,331,442	34,000,000	07/27/2039
03290A-AJ-9	Anchorage Credit Funding Ltd		1.A FE	14,713,072	16,000,000	07/27/2039
033295-AA-4	Anchorage Credit Funding Ltd		1.A FE	16,536,582	18,000,000	01/21/2040
03329T-AG-9	Anchorage Credit Funding Ltd		1.A FE	33,624,822	36,500,000	04/27/2039
03330E-AJ-3	Anchorage Credit Funding Ltd		1.A FE	16,769,358	17,812,929	01/28/2039
03330P-AQ-2	Anchorage Credit Funding Ltd		1.A FE	13,863,285	14,950,000	04/25/2036
03330P-AS-8	Anchorage Credit Funding Ltd		1.A FE	3,009,887	3,250,000	04/25/2036
05493N-AG-7	BDS Ltd		2.	2,591,701	2,600,000	
055731-AG-8	BSPDF 2021-FL1 Issuer Ltd		1.G FE	5,021,577	5,097,298	10/15/2036
055731-AJ-2	BSPDF 2021-FL1 Issuer Ltd		2.	5,873,898	6,000,000	
05591X-AG-6	BrightSpire Capital Inc		1.G FE	8,321,713	8,500,000	08/19/2038
05591X-AJ-0	BrightSpire Capital Inc		2.	4,109,427	4,200,000	
055983-AE-0	BSPRT Issuer Ltd		1.D FE	6,854,071	7,000,000	02/15/2037
055983-AJ-9	BSPRT Issuer Ltd		2.	10,784,950	11,000,000	
055984-AE-8	BSPRT Issuer Ltd		1.A FE	23,990,064	23,754,188	07/15/2039
055984-AG-3	BSPRT Issuer Ltd		1.D FE	5,017,250	4,948,626	07/15/2039
055984-AJ-7	BSPRT Issuer Ltd		1.G FE	5,993,790	5,937,398	07/15/2039
05601H-AJ-3	BSPRT Issuer Ltd		2.	1,941,456	2,000,000	
05608X-AG-7	BXMT Ltd		1.G FE	2,975,058	3,000,000	11/15/2037
072917-AE-7	BCRED MML CLO 2021-1 LLC		1.C FE	999,930	1,000,000	04/20/2035
072917-AG-2	BCRED MML CLO 2021-1 LLC		1.F FE	2,003,904	2,000,000	04/20/2035
103228-AE-2	Boyce Park CLO LLC		1.C FE	2,987,085	3,000,000	04/21/2035
103228-AJ-1	Boyce Park CLO LLC		1.F FE	5,481,773	5,500,000	04/21/2035
12434L-AA-2	BXMT Ltd		1.A FE	181,597	180,583	02/18/2038
12434L-AG-9	BXMT Ltd		1.G FE	1,830,738	1,809,643	02/18/2038
14310M-BA-4	Carlyle Global Market Strategi		1.C FE	4,994,680	4,958,278	04/17/2031
14310Q-AN-8	Carlyle Direct Lending CLO LLC		1.A FE	23,434,553	23,500,000	07/15/2036
15672Q-AE-7	Cerberus		1.G FE	7,000,126	7,000,000	04/15/2034
15674D-AA-2	Cerberus		1.A FE	22,926,170	23,000,000	01/15/2036
15674E-AC-6	Cerberus		1.A FE	707,640	707,717	04/15/2032
15674E-AE-2	Cerberus		1.A FE	2,003,808	2,000,000	04/15/2032
15674L-AE-6	Cerberus		1.E FE	3,153,330	3,150,000	04/22/2033
15674P-AA-5	Cerberus		1.A FE	1,001,830	974,000	07/23/2033
15674R-AG-8	Cerberus		1.G FE	2,502,415	2,478,284	09/22/2033
15675A-AA-7	Cerberus		1.A FE	15,279,738	15,250,000	03/22/2035
15675C-AA-3	Cerberus		1.A FE	25,253,737	25,160,102	09/13/2035
15675F-AA-6	Cerberus		1.A FE	36,262,434	36,250,000	04/15/2036
156945-AC-1	Cerberus		1.C FE	4,963,790	5,000,000	07/15/2036
30319Y-AG-3	FS Rialto Issuer Ltd		1.G FE	489,389	500,000	05/16/2038
30319Y-AJ-7	FS Rialto Issuer Ltd		2.	1,925,792	2,000,000	
34706C-AC-3	Fortress CBO Investments Ltd		1.A FE	26,848,458	27,300,000	02/23/2039
34706C-AE-9	Fortress CBO Investments Ltd		1.D FE	11,920,991	12,258,000	02/23/2039
34961J-BC-7	Fortress Credit Opportunities		1.A FE	2,304,485	2,189,185	10/15/2033
34961J-BE-3	Fortress Credit Opportunities		1.C FE	14,645,927	14,650,000	10/15/2033
34961J-BG-8	Fortress Credit Opportunities		1.G FE	17,275,168	17,250,000	10/15/2033
34961J-BJ-2	Fortress Credit Opportunities		2.	6,961,773	6,950,000	
381743-AE-3	Golub Capital Partners CLO Ltd		1.E FE	4,000,464	4,000,000	08/05/2033
38174T-AE-6	Golub Capital Partners CLO Ltd		1.E FE	130,212,290	130,000,000	08/25/2033
38175B-AC-8	Golub Capital Partners CLO Ltd		1.A FE	2,999,535	3,000,000	02/05/2031
38175B-AE-4	Golub Capital Partners CLO Ltd		1.B FE	5,000,640	5,000,000	02/05/2031
38178E-AG-0	Golub Capital Partners CLO Ltd		1.F FE	6,008,178	6,000,000	07/25/2033
38178G-AA-8	Golub Capital Partners CLO Ltd		1.A FE	15,026,700	14,648,766	08/26/2033
38178G-AC-4	Golub Capital Partners CLO Ltd		1.C FE	2,849,102	2,850,000	08/26/2033
38178G-AE-0	Golub Capital Partners CLO Ltd		1.F FE	3,154,580	3,150,000	08/26/2033
39809P-AG-0	Greystone Commercial Real Esta		1.G FE	1,979,052	2,000,000	07/15/2039
40170F-AA-4	GPIM..18-1		1.A FE	2,571,714	2,567,834	01/15/2031
40171D-BG-4	Guggenheim CLO 2019-1 Ltd		1.F FE	7,998,216	8,000,000	10/15/2032
40171D-BJ-8	Guggenheim CLO 2019-1 Ltd		2.	4,093,834	4,100,000	
42704R-AA-9	HERA..21-FL1		1.A FE	616,794	610,636	02/18/2038
42704R-AG-6	HERA..21-FL1		1.E FE	979,556	1,000,000	02/18/2038
48250R-BN-5	KKR Financial CLO Ltd		1.A FE	7,009,159	7,025,000	10/15/2030
48251B-AY-6	KKR Financial CLO Ltd		1.C FE	1,998,020	1,911,097	10/20/2034
48275E-AE-6	KREF 2022-FI3 Ltd		1.D FE	9,944,870	10,000,000	02/15/2039
48275R-AG-2	KREF 2021-FL2 Ltd		1.G FE	4,944,975	5,000,000	02/15/2039
53946P-AJ-9	LoanCore 2022-CRE7 Issuer Ltd		2.	3,984,336	4,000,000	
53947X-AL-6	LoanCore 2021-CRE5 Issuer Ltd		2.	2,985,408	3,000,000	
53948H-AJ-5	LoanCore 2021-CRE6 Issuer Ltd		2.	5,955,984	6,000,000	
55284J-AE-9	MF1 Multifamily Housing Mortga		1.D FE	6,121,813	6,250,000	02/19/2037
55284J-AG-4	MF1 Multifamily Housing Mortga		1.G FE	6,357,143	6,500,000	02/19/2037
55285B-AC-9	MF1 Multifamily Housing Mortga		1.A FE	39,013,728	38,823,346	09/17/2037
55285B-AE-5	MF1 Multifamily Housing Mortga		1.D FE	8,034,800	7,962,872	09/19/2037
55285B-AG-0	MF1 Multifamily Housing Mortga		1.G FE	12,318,177	12,262,695	09/19/2037
55821U-AE-4	MADISON PARK FUNDING LTD		1.F FE	1,500,029	1,500,000	04/19/2033
55821U-AG-9	MADISON PARK FUNDING LTD		2.	3,002,169	3,000,000	
64134J-AE-3	Neuberger Berman CLO Ltd		1.F FE	1,000,146	1,000,000	04/15/2033
64134J-AG-8	Neuberger Berman CLO Ltd		2.	1,695,243	1,700,000	
65251P-AY-9	NewStar Arlington Senior Loan		1.A FE	1,146,157	1,146,340	04/25/2031
65251P-BA-0	NewStar Arlington Senior Loan		1.A FE	5,999,352	6,000,000	04/25/2031
67107K-BB-1	OCP CLO Ltd		1.A FE	8,975,403	9,000,000	07/20/2029
69120E-AA-7	Owl Rock CLO Ltd		1.A FE	23,000,000	23,000,000	04/20/2035
69120E-AC-3	Owl Rock CLO Ltd		1.C FE	4,000,000	4,000,000	04/20/2035
69120H-AA-0	Owl Rock CLO Ltd		1.A FE	54,996,370	55,000,000	05/15/2035
69120H-AC-6	Owl Rock CLO Ltd		1.C FE	4,963,595	5,000,000	05/15/2035
69121X-AA-4	Owl Rock CLO Ltd		1.A FE	46,496,885	46,500,000	02/20/2036
701631-AC-7	Parliament CLO Ltd		1.F FE	5,009,625	5,000,000	08/20/2032
76243N-AE-6	Rialto Real Estate Fund LP		1.D FE	1,498,967	1,500,000	01/19/2037
76243N-AG-1	Rialto Real Estate Fund LP		1.G FE	22,054,386	22,100,000	01/19/2037
78485W-AC-3	Starwood Commercial Mortgage T		1.A FE	40,378	40,004	07/15/2038
78485W-AE-9	Starwood Commercial Mortgage T		1.C FE	999,974	994,421	07/15/2038
78485W-AG-4	Starwood Commercial Mortgage T		1.F FE	6,000,588	6,000,000	07/15/2038
85815C-AC-3	Steele Creek CLO Ltd		1.A FE	4,989,200	5,000,000	04/15/2031
85816W-AE-4	Steele Creek CLO Ltd		1.A FE	26,810,972	26,880,000	04/21/2031
92915U-AQ-7	Voya CLO Ltd		2.	5,250,662	5,250,000	
979888-AU-8	WOODMONT TRUST WDMNT..18-4A		1.C FE	6,999,398	7,000,000	04/20/2034
98955R-AF-6	Owl Rock CLO Ltd		1.A FE	3,000,234	2,944,515	04/20/2033
69291W-AC-6	PFP LTD PFP..24-11		1.A FE	22,657,000	22,626,423	09/17/2039
000823-BA-1	ABPCI DIRECT LENDING FUND CLO		1.F FE	14,096,698	14,000,000	07/20/2037
000823-AW-4	ABPCI DIRECT LENDING FUND CLO		1.A FE	7,972,856	8,000,000	07/20/2037
38180J-AE-0	Golub Capital Partners CLO Ltd		1.C FE	6,934,921	7,000,000	11/05/2037
30338W-AA-7	FS Rialto Issuer Ltd		1.A FE	11,986,380	11,977,670	10/19/2039
69701N-AC-0	Palmer Square Loan Funding Ltd		1.A FE	16,011,456	15,654,457	10/15/2030
30326M-AG-0	FS Rialto Issuer Ltd		1.G FE	6,141,094	6,250,000	01/19/2039
53946P-AC-4	LoanCore 2022-CRE7 Issuer Ltd		1.A FE	4,244,127	4,128,637	01/17/2037
76243N-AA-4	Rialto Real Estate Fund LP		1.A FE	3,777,398	3,779,853	01/19/2037

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
50190F-AC-5	Ladder Capital Commercial Mort		1.A FE	3,528,049	3,531,016	11/15/2038
40390J-AJ-1	HGI CRE CLO Ltd		2.	1,040,311	1,050,000	
12434L-AJ-3	BXMT Ltd		2.	966,350	1,036,270	
42704R-AC-5	HERA 21-FL1		1.A FE	641,510	634,110	02/18/2038
59801W-AT-3	MidOcean Credit CLO		1.A FE	450,128	441,502	07/15/2029
1099999999 - ABS - Financial ABS - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)				1,096,212,983	1,107,443,697	XXX
Asset-Backed Securities (Schedule D, Part 1, Section 2 type) : Financial Asset-Backed Securities - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Affiliated)						
Asset-Backed Securities (Schedule D, Part 1, Section 2 type) : Financial Asset-Backed Securities - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)						
12550Y-AU-8	CIFC Funding Ltd		2.	1,000,366	1,000,000	
23327C-AA-9	DLS ABS CAPITAL TRUST		1.A FE	33,959,067	39,000,000	02/20/2044
23327G-AA-0	DLS CAPITAL A TRUST		1.A FE	20,313,401	23,000,000	02/20/2044
24703P-AA-2	DELLWOOD AB 2008-1 DELL 08-1		1.A FE	23,771,707	27,000,000	01/20/2043
25521T-AA-1	DIV FINANCIAL SSNR FUNDING TRU		1.A FE	31,344,081	36,000,000	02/25/2044
25522A-AA-1	DIV FINANCIAL SSNR FUNDING TRU		1.A FE	34,441,840	39,000,000	02/25/2044
55356M-AA-3	MSF TRUST		1.A FE	51,537,968	55,000,000	11/17/2043
55356R-AA-2	MSF A-1 FL TRUST		1.A FE	32,066,749	35,000,000	11/20/2043
BGH7F7-TD-0	HARBOURVEST STRUCTURED SOLUTIO		1.G PL	2,469,864	2,474,814	09/15/2026
BGH7F7-VB-1	HARBOURVEST STRUCTURED SOLUTIO		1.G PL	1,637,023	1,653,559	09/15/2026
1119999999 - ABS - Self-Liquidating - Other Financial ABS - Self-Liquidating (Unaffiliated)				232,542,068	259,128,373	XXX
Asset-Backed Securities (Schedule D, Part 1, Section 2 type) : Financial Asset-Backed Securities - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Affiliated)						
Asset-Backed Securities (Schedule D, Part 1, Section 2 type) : Financial Asset-Backed Securities - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)						
Asset-Backed Securities (Schedule D, Part 1, Section 2 type) : Financial Asset-Backed Securities - Not Self-Liquidating - Equity Backed Securities (Affiliated)						
Asset-Backed Securities (Schedule D, Part 1, Section 2 type) : Financial Asset-Backed Securities - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)						
Asset-Backed Securities (Schedule D, Part 1, Section 2 type) : Financial Asset-Backed Securities - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Affiliated)						
Asset-Backed Securities (Schedule D, Part 1, Section 2 type) : Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)						
Asset-Backed Securities (Schedule D, Part 1, Section 2 type) : Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Affiliated)						
Asset-Backed Securities (Schedule D, Part 1, Section 2 type) : Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)						
Asset-Backed Securities (Schedule D, Part 1, Section 2 type) : Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Affiliated)						
Asset-Backed Securities (Schedule D, Part 1, Section 2 type) : Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)						
Asset-Backed Securities (Schedule D, Part 1, Section 2 type) : Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Affiliated)						
Asset-Backed Securities (Schedule D, Part 1, Section 2 type) : Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Unaffiliated)						
12479M-AH-1	CBC INSURANCE REVENUE SECURITI		1.F FE	65,431,949	72,906,940	07/15/2046
87342R-AC-8	Taco Bell Funding LLC		2.	78,411,827	78,197,096	
1739999999 - ABS - Non-Financial ABS - Full Analysis - Other Non-Financial ABS - Full Analysis (Unaffiliated)				143,843,776	151,104,036	XXX
Asset-Backed Securities (Schedule D, Part 1, Section 2 type) : Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Affiliated)						
1889999999 - ICO (Schedule D, Part 1, Section 1 type) : Subotal - Asset-Backed Securities (Unaffiliated)				1,712,367,730	1,777,564,944	XXX
1909999999 - ICO (Schedule D, Part 1, Section 1 type) : Subtotals - Asset-Backed Securities				1,712,367,730	1,777,564,944	XXX
2009999999 - ICO (Schedule D, Part 1, Section 1 type) : Total - Issuer Credit Obligations and Asset-Backed Securities				2,443,195,823	2,614,417,382	XXX
Stocks - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred						
Stocks - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred						
Stocks - Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred						
Stocks - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred						
Stocks - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded						
Stocks - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other						
Stocks - Common Stocks - Mutual Funds - Designation Assigned by SVO						
Stocks - Common Stocks - Mutual Funds - Designation Not Assigned by SVO						
Stocks - Common Stocks - Unit Investment Trusts - Designation Assigned by SVO						
Stocks - Common Stocks - Unit Investment Trusts - Designation Not Assigned by SVO						
Stocks - Common Stocks - Closed-End Funds - Designation Assigned by SVO						
Stocks - Common Stocks - Closed-End Funds - Designation Not Assigned by SVO						
Stocks - Common Stocks - Exchange Traded Funds						
Stocks - Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded						
Stocks - Common Stocks - Parent, Subsidiaries and Affiliates - Other						
Real Estate (Schedule A type)						
Mortgage Loans on Real Estate (Schedule B type)						
Other Invested Assets (Schedule BA type)						
Short-Term Invested Assets (Schedule DA type)						
Cash (Schedule E, Part 1 type)						
Cash Equivalents (Schedule E, Part 2 type)						
Other Assets						
9999999999 Totals				2,443,195,823	2,614,417,382	XXX

General Interrogatories:

1. Total activity for the year to date — Fair Value $ (39,783,576) — Book/Adjusted Carrying Value $ (39,985,036)
2. Average balance for the year to date — Fair Value $ 2,463,087,611 — Book/Adjusted Carrying Value $ 2,634,409,900

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	*
Open Depositories								
CitiBank N.A. New York, NY		0.033	5,985,908		543,415,473	596,243,241	612,556,322	XXX
Bank of New York Mellon New York, NY					1,026,910	1,062,672	1,057,151	XXX
Bank of America New York, NY					24,537,666	20,414,858	26,520,851	XXX
Federal Home Loan Bank of Chicago Chicago, IL					599,223	867,926	2,011,321	XXX
Wells Fargo Sioux Falls, SD		0.024	238,391		(71,288,330)	(90,273,934)	(49,076,891)	XXX
0199998 Deposits in ..... depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories	XXX	XXX						XXX
0199999 Total Open Depositories	XXX	XXX	6,224,299		498,290,942	528,314,762	593,068,754	XXX
0399999 Total Cash on Deposit	XXX	XXX	6,224,299		498,290,942	528,314,762	593,068,754	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999 Total	XXX	XXX	6,224,299		498,290,942	528,314,762	593,068,754	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)								
XXX	TREASURY BILL		03/31/2025		04/01/2025	828,200,000		1,241,629
XXX	WI TREASURY SEC		03/11/2025		04/08/2025	174,850,438		425,916
XXX	TREASURY BILL		03/17/2025		04/15/2025	174,700,989		276,739
XXX	TREASURY BILL		03/25/2025		04/22/2025	349,107,762		254,090
XXX	TREASURY BILL		03/31/2025		04/29/2025	348,847,819		
0019999999 - ICOs: U.S. Government Obligations (Exempt from RBC)						1,875,707,008		2,198,374
Issuer Credit Obligations: Other U.S. Government Obligations (Not Exempt from RBC)								
Issuer Credit Obligations: Non-U.S. Sovereign Jurisdiction Securities								
Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)								
Issuer Credit Obligations: Municipal Bonds - Special Revenue								
Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated)								
Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Affiliated)								
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)								
Issuer Credit Obligations: Corporate Bonds (Affiliated)								
Issuer Credit Obligations: Mandatory Convertible Bonds (Unaffiliated)								
Issuer Credit Obligations: Mandatory Convertible Bonds (Affiliated)								
Issuer Credit Obligations: Single Entity Backed Obligations (Unaffiliated)								
Issuer Credit Obligations: Single Entity Backed Obligations (Affiliated)								
Issuer Credit Obligations: Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)								
Issuer Credit Obligations: Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated)								
Issuer Credit Obligations: Bank Loans - Issued (Unaffiliated)								
Issuer Credit Obligations: Bank Loans - Issued (Affiliated)								
Issuer Credit Obligations: Bank Loans - Acquired (Unaffiliated)								
XXX	AG EHC II SPV Sub Line LLC AG EHC II SPV		03/26/2025		06/04/2025	2,034,173	2,461	21
0209999999 - ICOs: Bank Loans - Acquired (Unaffiliated)						2,034,173	2,461	21
Issuer Credit Obligations: Bank Loans - Acquired(Affiliated)								
Issuer Credit Obligations: Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)								
Issuer Credit Obligations: Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)								
Issuer Credit Obligations: Other Issuer Credit Obligations (Unaffiliated)								
Issuer Credit Obligations: Other Issuer Credit Obligations (Affiliated)								
0489999999 - Issuer Credit Obligations: Total - Issuer Credit Obligations (Unaffiliated)						1,877,741,181	2,461	2,198,395
0509999999 - Issuer Credit Obligations: Total Issuer Credit Obligations						1,877,741,181	2,461	2,198,395
Sweep Accounts								
Exempt Money Market Mutual Funds - as Identified by SVO								
All Other Money Market Mutual Funds								
Qualified Cash Pools Under SSAP No. 2								
Other Cash Equivalents (Unaffiliated)								
Other Cash Equivalents (Affiliated)								
8589999999 - Total Cash Equivalents (Unaffiliated)						1,877,741,181	2,461	2,198,395
8609999999 Total Cash Equivalents						1,877,741,181	2,461	2,198,395