6604420252010010102

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

QUARTERLY STATEMENT

AS OF JUNE 30, 2025

OF THE CONDITION AND AFFAIRS OF THE

MIDLAND NATIONAL LIFE INSURANCE COMPANY

NAIC Group Code 00431 (Current Period), 00431 (Prior Period) NAIC Company Code 66044 Employer's ID Number 46-0164570

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 08/30/1906 Commenced Business 09/04/1906

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.midlandnational.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	William Leo Lowe	President, Sammons Institutional 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.	Susan Twine Deakins
Esfandyar Eruch Dinshaw	George Ashton Fisk	Carl Michael Harris #	William Denby Heinz
William Leo Lowe	Gina Armour Norris #	Robert Ray TeKolste	

State of Iowa
ss
County of Dallas

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 16 day of July, 2025

Heidi Lynn Coburn

HEIDI LYNN COBURN
Commission Number 226018
My Commission Expires
7-20-2026

ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	56,692,165,007		56,692,165,007	55,583,610,659
2. Stocks:				
2.1 Preferred stocks	696,779,666		696,779,666	781,852,420
2.2 Common stocks	2,871,208,222		2,871,208,222	2,352,309,370
3. Mortgage loans on real estate:				
3.1 First liens	3,856,959,491		3,856,959,491	3,893,862,407
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)	95,765,425		95,765,425	95,965,693
4.2 Properties held for the production of income (less $ encumbrances)				
4.3 Properties held for sale (less $ encumbrances)				
5. Cash ($ 579,129,845), cash equivalents ($ 1,399,573,061) and short-term investments ($ 235,897,013)	2,214,599,919		2,214,599,919	2,719,144,529
6. Contract loans (including $ premium notes)	633,556,059	1,488,765	632,067,294	596,140,099
7. Derivatives	784,388,333		784,388,333	749,023,510
8. Other invested assets	5,224,636,272		5,224,636,272	4,573,699,226
9. Receivables for securities	44,435,599		44,435,599	78,884,605
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	7,029,186		7,029,186	6,524,558
12. Subtotals, cash and invested assets (Lines 1 to 11)	73,121,523,180	1,488,765	73,120,034,416	71,431,017,075
13. Title plants less $ charged off (for Title insurers only)				
14. Investment income due and accrued	578,567,003		578,567,003	523,658,725
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	16,502,814	13,699,337	2,803,477	2,717,375
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	172,555,181		172,555,181	173,300,745
15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	26,321,641	168,864	26,152,777	21,797,845
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	21,637,502		21,637,502	4,956,696
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	222,209,170		222,209,170	323,780,187
18.2 Net deferred tax asset	563,415,743	210,120,407	353,295,336	347,892,532
19. Guaranty funds receivable or on deposit	22,317,552		22,317,552	20,063,258
20. Electronic data processing equipment and software	35,769,736	30,738,891	5,030,845	4,933,296
21. Furniture and equipment, including health care delivery assets ($)	654,043	654,043		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	60,049,046	36,000,000	24,049,046	9,850,606
24. Health care ($) and other amounts receivable				
25. Aggregate write-ins for other-than-invested assets	2,434,472,366	100,944,187	2,333,528,179	2,282,960,689
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	77,275,994,977	393,814,493	76,882,180,484	75,146,929,030
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	8,080,121,491		8,080,121,491	7,566,443,733
28. Total (Lines 26 and 27)	85,356,116,467	393,814,493	84,962,301,974	82,713,372,763
DETAILS OF WRITE-INS				
1101. Receivable from central clearing house	7,029,186		7,029,186	6,524,558
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	7,029,186		7,029,186	6,524,558
2501. Company owned life insurance	2,076,509,902		2,076,509,902	2,027,274,038
2502. Admitted disallowed IMR	287,200,595	35,531,697	251,668,898	253,523,844
2503. Miscellaneous assets	67,690,413	64,290,413	3,400,000	157,628
2598. Summary of remaining write-ins for Line 25 from overflow page	3,071,456	1,122,077	1,949,379	2,005,179
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	2,434,472,366	100,944,187	2,333,528,179	2,282,960,689

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 45,562,499,290 less $ included in Line 6.3 (including $ 407,477,711 Modco Reserve)	45,562,499,290	45,218,216,308
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	12,826	12,826
3.	Liability for deposit-type contracts (including $ Modco Reserve)	2,288,157,250	1,360,258,411
4.	Contract claims:		
	4.1 Life	274,449,548	265,197,157
	4.2 Accident and health	64,198	64,198
5.	Policyholders' dividends/refunds to members $ 24 and coupons $ due and unpaid	24	354
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)	616,897	624,239
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)	973	857
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	2,199,067	2,285,729
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 $ 1,740,558 assumed and $ 45,512,194 ceded	47,252,752	91,435,577
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,882,558 , accident and health $ and deposit-type contract funds $	1,882,558	1,538,661
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	145,176,064	148,526,075
13.	Transfers to Separate Accounts due or accrued (net) (including $ (27,596,636) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(84,014,309)	(16,730,509)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	8,794,371	8,717,791
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	1,435,777	1,329,832
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,065,602	1,296,463
18.	Amounts held for agents' account, including $ 1,164,253 agents' credit balances	1,164,253	897,263
19.	Remittances and items not allocated	366,854,598	278,880,908
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	174,207	178,004
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	941,399,471	894,782,020
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 814,472,349) reinsurers	814,472,349	780,066,057
	24.04 Payable to parent, subsidiaries and affiliates	1,715,773	2,872,721
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	13,614,452,854	12,987,678,882
	24.08 Derivatives	290,090,149	264,836,390
	24.09 Payable for securities	257,300,404	60,274,466
	24.10 Payable for securities lending	4,566,203,000	4,644,553,000
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	3,541,443,667	3,603,524,975
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	72,644,863,613	70,601,318,654
27.	From Separate Accounts statement	7,590,336,180	7,109,659,322
28.	Total liabilities (Lines 26 and 27)	80,235,199,793	77,710,977,976
29.	Common capital stock	2,549,439	2,549,439
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	1,237,000,000	1,237,000,000
33.	Gross paid in and contributed surplus	893,927,235	893,927,235
34.	Aggregate write-ins for special surplus funds	251,668,898	253,523,844
35.	Unassigned funds (surplus)	2,341,956,609	2,615,394,269
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 $ 489,785,311 in Separate Accounts Statement)	4,724,552,743	4,999,845,348
38.	Totals of Lines 29, 30 and 37	4,727,102,182	5,002,394,787
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	84,962,301,974	82,713,372,763
	DETAILS OF WRITE-INS		
2501.	FHLB advances	3,072,795,000	3,072,795,000
2502.	Derivative collateral liability	348,249,124	411,550,681
2503.	Agent non-qualified deferred compensation	121,206,917	112,093,808
2598.	Summary of remaining write-ins for Line 25 from overflow page	(807,374)	7,085,486
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	3,541,443,667	3,603,524,975
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	251,668,898	253,523,844
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)	251,668,898	253,523,844

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	2,576,324,180	3,315,331,214	6,393,790,723
2.	Considerations for supplementary contracts with life contingencies	5,878,030	5,267,378	12,051,405
3.	Net investment income	1,585,848,938	1,480,040,969	3,312,930,369
4.	Amortization of Interest Maintenance Reserve (IMR)	(8,631,554)	(5,879,481)	(16,825,636)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	15,991,708	42,869,372	84,893,289
6.	Commissions and expense allowances on reinsurance ceded	197,332,749	137,568,536	421,946,496
7.	Reserve adjustments on reinsurance ceded	(62,531,309)	(105,839,686)	(180,392,292)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	16,473,413	16,102,309	33,332,176
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	91,757,228	87,096,804	195,578,665
9.	Totals (Lines 1 to 8.3)	4,418,443,383	4,972,557,415	10,257,305,196
10.	Death benefits	207,152,574	205,269,124	383,827,482
11.	Matured endowments (excluding guaranteed annual pure endowments)	199,493	657,633	878,035
12.	Annuity benefits	466,538,932	389,624,997	792,892,255
13.	Disability benefits and benefits under accident and health contracts	1,136,694	997,872	2,217,774
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	2,036,822,154	2,158,676,187	4,763,184,225
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	56,309,211	15,547,363	36,137,230
18.	Payments on supplementary contracts with life contingencies	8,419,383	8,248,617	16,419,206
19.	Increase in aggregate reserves for life and accident and health contracts	344,282,981	1,129,198,677	1,467,684,269
20.	Totals (Lines 10 to 19)	3,120,861,423	3,908,220,470	7,463,240,476
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	300,413,553	272,208,924	601,513,844
22.	Commissions and expense allowances on reinsurance assumed	309,811	493,375	897,462
23.	General insurance expenses and fraternal expenses	214,514,683	188,754,918	389,133,679
24.	Insurance taxes, licenses and fees, excluding federal income taxes	22,711,803	14,061,699	39,973,911
25.	Increase in loading on deferred and uncollected premiums	2,760,507	824,633	(2,977,969)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	151,266,102	(20,396,599)	270,991,148
27.	Aggregate write-ins for deductions	347,668,936	310,037,736	700,041,152
28.	Totals (Lines 20 to 27)	4,160,506,818	4,674,205,155	9,462,813,702
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	257,936,565	298,352,260	794,491,494
30.	Dividends to policyholders and refunds to members	291,868	314,944	598,566
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	257,644,697	298,037,316	793,892,928
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	21,488,765	31,947,062	51,048,323
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)	236,155,933	266,090,254	742,844,605
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,425,500 (excluding taxes of $ (4,313,162) transferred to the IMR)	(55,878,778)	8,960,700	(16,328,508)
35.	Net income (Line 33 plus Line 34)	180,277,155	275,050,954	726,516,097
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	5,002,394,787	4,898,593,324	4,898,593,324
37.	Net income (Line 35)	180,277,155	275,050,954	726,516,097
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (25,691,742)	(131,197,488)	101,832,014	41,947,481
39.	Change in net unrealized foreign exchange capital gain (loss)	6,203,982	1,193,973	1,087,492
40.	Change in net deferred income tax	15,583,171	10,501,543	(54,828,946)
41.	Change in nonadmitted assets	(64,445,326)	(11,007,805)	52,797,829
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	(46,617,451)	(110,296,520)	(160,247,284)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	17,009,191	14,630,451	26,369,166
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		100,000,000	100,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(33,770,508)	(31,819,100)	(26,057,349)
52.	Dividends to stockholders	(231,188,333)	(85,000,000)	(600,000,000)
53.	Aggregate write-ins for gains and losses in surplus	12,853,000		(3,783,023)
54.	Net change in capital and surplus (Lines 37 through 53)	(275,292,606)	265,085,510	103,801,464
55.	Capital and surplus as of statement date (Lines 36 + 54)	4,727,102,182	5,163,678,833	5,002,394,787
	DETAILS OF WRITE-INS			
08.301.	Company owned life insurance	49,235,864	76,432,328	167,408,799
08.302.	Reinsurance experience refund	35,642,606	5,027,442	15,451,105
08.303.	Separate account fund revenues	5,872,644	2,895,812	10,550,349
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	1,006,115	2,741,222	2,168,412
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	91,757,228	87,096,804	195,578,665
2701.	Funds withheld coinsurance - ceded	335,145,285	294,294,368	669,285,908
2702.	Transfer to IMR - MVA	9,376,984	10,630,823	21,039,167
2703.	Reinsurance ceded risk charge	3,401,761	3,281,593	6,671,254
2798.	Summary of remaining write-ins for Line 27 from overflow page	(255,093)	1,830,953	3,044,823
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	347,668,936	310,037,736	700,041,152
5301.	Prior year corrections	12,853,000		758,797
5302.	OPEB SSAP92 adjustment			(4,541,820)
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	12,853,000		(3,783,023)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	2,579,624,857	3,320,165,228	6,405,215,031
2. Net investment income	1,447,142,712	1,361,217,884	3,175,869,685
3. Miscellaneous income	253,154,605	154,219,655	498,131,414
4. Total (Lines 1 to 3)	4,279,922,173	4,835,602,767	10,079,216,130
5. Benefit and loss related payments	2,810,841,458	2,862,757,303	6,166,271,922
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	147,777,498	(22,478,653)	270,283,411
7. Commissions, expenses paid and aggregate write-ins for deductions	862,397,261	776,812,872	1,652,731,366
8. Dividends paid to policyholders	299,540	318,170	622,310
9. Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	(81,969,914)	(13,769,613)	11,230,387
10. Total (Lines 5 through 9)	3,739,345,842	3,603,640,079	8,101,139,395
11. Net cash from operations (Line 4 minus Line 10)	540,576,331	1,231,962,689	1,978,076,735
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	4,028,057,865	2,460,905,472	6,609,212,432
12.2 Stocks	82,724,854	101,664,350	247,622,732
12.3 Mortgage loans	318,208,575	127,619,404	662,926,801
12.4 Real estate			
12.5 Other invested assets	270,213,595	99,259,804	291,511,114
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	484,922	22	1,880
12.7 Miscellaneous proceeds	231,474,944	6,227,183	6,178,207
12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,931,164,754	2,795,676,235	7,817,453,166
13. Cost of investments acquired (long-term only):			
13.1 Bonds	5,696,037,494	2,762,891,298	7,499,618,854
13.2 Stocks	559,363,255	602,214,375	1,177,053,560
13.3 Mortgage loans	351,084,036	172,129,983	792,868,107
13.4 Real estate	1,109,712	(231,168)	160,974
13.5 Other invested assets	392,715,630	211,379,277	428,016,005
13.6 Miscellaneous applications	44,024,250	78,525,786	256,414,700
13.7 Total investments acquired (Lines 13.1 to 13.6)	7,044,334,377	3,826,909,551	10,154,132,199
14. Net increase/(decrease) in contract loans and premium notes	35,927,195	29,098,998	67,477,284
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,149,096,817)	(1,060,332,315)	(2,404,156,317)
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		100,000,000	100,000,000
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	904,664,587	(118,846,733)	901,050,365
16.5 Dividends to stockholders	210,000,000	85,000,000	600,000,000
16.6 Other cash provided (applied)	409,311,288	146,808,714	1,034,816,016
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,103,975,876	42,961,981	1,435,866,381
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)	(504,544,610)	214,592,356	1,009,786,799
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	2,719,144,529	1,709,357,730	1,709,357,730
19.2 End of period (Line 18 plus Line 19.1)	2,214,599,919	1,923,950,085	2,719,144,529

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

20.0001. Exchanges and asset in kind trades - other invested assets proceeds (investing)	(130,343,182)	(25,232,360)	(339,634,000)
20.0002. Exchanges and asset in kind trades - bonds acquired (investing)	219,385,000	25,232,360	207,176,000
20.0003. Exchanges and asset in kind trades - other invested assets acquired (investing)	118,134,182		132,458,000
20.0004. Exchanges and asset in kind trades - other invested assets proceeds (investing)	(75,185,959)		(268,694,026)
20.0005. Exchanges and asset in kind trades - other invested assets acquired (investing)	75,185,959		268,694,026
20.0006. Capitalized interest (operating)	(35,742,507)		(84,829,798)
20.0007. Capitalized interest (investing)	35,742,507		84,829,798
20.0008. Exchanges and asset in kind trades - bond proceeds (investing)	(206,526,417)		(698,154,755)
20.0009. Exchanges and asset in kind trades - stock proceeds (investing)			(1,976,428)
20.0010. Exchanges and asset in kind trades - other Invested assets acquired (investing)			(6,011)
20.0011. Exchanges and asset in kind trades - bonds acquired (investing)	206,526,417		681,361,233
20.0012. Exchanges and asset in kind trades - stocks acquired (investing)			8,257,290
20.0013. Exchanges and asset in kind trades - other invested asset acquired (investing)			2,230
20.0014. Exchanges and asset in kind trades -investment income (operating)			10,516,442
20.0015. Asset transfer bonds to other invested assets - bond proceeds (investing)	(665,732,737)		(999,381)
20.0016. Asset transfer bonds to other invested assets - other invested assets acquired (investing)	665,732,737		999,381
20.0017. Exchanges and asset in kind trades - bonds proceeds (investing)	(207,176,000)		
20.0018. Contribution to parent - investment income (operating)	(1,188,333)		
20.0019. Contribution to parent - other invested asset proceeds (investing)	(20,000,000)		
20.0020. Contribution to parent - dividend to stockholders (financing)	21,188,333		999,381

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	580,465,277	567,781,135	1,135,622,168
2. Group life	9,723,360	10,262,178	20,442,669
3. Individual annuities	3,691,759,902	3,008,320,338	7,138,875,081
4. Group annuities	448,542,783	637,279,896	1,225,930,600
5. Accident & health	3,772	3,923	17,110
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	4,730,495,093	4,223,647,470	9,520,887,628
9. Deposit-type contracts	931,433,834	15,581,126	1,047,243,701
10. Total (Lines 8 and 9)	5,661,928,927	4,239,228,596	10,568,131,329

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Midland National Life Insurance Company ("Midland National" or "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 Bulletin 07-06 – In September 2006 the Commissioner of Insurance of the State of Iowa issued Bulletin 07-06 that allows a prescribed practice for Iowa domiciled companies. This prescribed practice instructs insurance companies to use other than market value for assets held in separate accounts where general account guarantees are present on such separate accounts. Based on this the Company adopted Bulletin 07-06 in 2006 and presents the assets on its BOLI, PRT and RILA Separate Account at book value. The impact of applying this prescribed practice had no impact on 2025 statutory net income; however, Capital and Surplus as of June 30, 2025 is increased by $255,724,619 as a result of this prescribed practice. The impact of applying this prescribed practice had no impact on 2024 statutory net income; however, Capital and Surplus as of December 31, 2024 is increased by $299,072,616 as a result of this prescribed practice.

2. 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 decreased the Company's statutory net income for the six months ended June 30, 2025 by $64,779,788 and the cumulative effect on Capital and Surplus at June 30, 2025 was a decrease of $316,336,691. The impact of applying this prescribed practice increased the Company's statutory net income for the twelve months ended December 31, 2024 by $25,433,843 and the cumulative effect on Capital and Surplus at December 31, 2024 was a decrease of $251,556,903.

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 June 30, 2025 is $15,968,878 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 $332,305,569 would have been established as of June 30, 2025 to eliminate the timing mismatch of the assets and liabilities. The impact of applying this 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 six months ended June 30, 2025 and there was no cumulative impact on the Company's Capital and Surplus at June 30, 2025. The voluntary reserve established as of December 31, 2024 is $35,575,913 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 $287,132,816 would have been established as of December 31, 2024 to eliminate the timing mismatch of the assets and liabilities. The impact of applying this 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 Company's 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.

3. 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 six months ended June 30, 2025 by $859,529 and the cumulative effect on Capital and Surplus at June 30, 2025 was an increase of $19,076,305. The impact of applying this prescribed practice decreased the Company's statutory net income for the twelve months ended December 31, 2024 by $390,917 and the cumulative effect on Capital and Surplus at December 31, 2024 was an increase of $19,935,834.

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	$ 180,277,155	$ 726,516,097
(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	$ (64,779,788)	$ 25,433,843
Deferral of 2012 Annuity Mortality Table	51,00	4	19	$ (859,529)	$ (390,917)
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 245,916,472	$ 701,473,171
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 4,727,102,182	$ 5,002,394,787
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Book value of Separate Account assets	00	2	27	$ 255,724,619	$ 299,072,616
Economic hedge of call option derivative assets	86,51,00	3	1	$ (316,336,691)	$ (251,556,903)
Deferral of 2012 Annuity Mortality Table	51,00	3	1	$ 19,076,305	$ 19,935,834
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 4,768,637,949	$ 4,934,943,240

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

No change.

C. Accounting Policy

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 $665,732,737 that do not qualify as bonds and were therefore reclassified off Schedule D. Securities with an aggregate book adjusted carrying value of $396,663,540 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 ($68,667,197), in change in net unrealized capital gains (losses) as of January 1, 2025.

This new guidance also impacted debt securities held in a separate account in which assets are carried at other than fair value. The aggregate book adjusted carrying value of securities in the separate account that were reclassified off the separate account's Schedule D is $10,717,179. Securities in the separate account with an aggregate book adjusted carrying value of $446,998 resulted in a change in measurement basis under the lower of amortized cost or fair value approach, resulting in recognition of an unrealized loss of $219,903, 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 $5,134,102, 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.

During 2025, the Company recorded a correction of error related to an understatement of bond book value on a specific security during an investment accounting system conversion in 2024. The Summary of Operations in the Capital and Surplus section (page 4, line 53), contains an adjustment of a positive $12,853,000 to correct this prior period error.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

No change.

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 $22,704,908 at June 30, 2025.

(6) The average recorded investment in impaired loans was $44,910,464 for the period ended June 30, 2025.

(7) Allowance for Credit Losses:

		Current Year	Prior Year
a.	Balance at beginning of period	$ 17,949,898	$ 12,206,873
b.	Additions charged to operations	$ 4,755,010	$ 5,743,025
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)	$ 22,704,908	$ 17,949,898

(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	$ 65,203,190	$
(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 following table indicates the aggregate total of the other than temporary impairment that is recognized for loan-backed securities as of the statement date.

	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss		(3) Fair Value 1 - (2a + 2b)
		(2a) Interest	(2b) Non-interest	
OTTI recognized 1st Quarter				
a. Intent to sell	$	$	$	$
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ 49,288,372	$ 722,579	$	$ 48,565,793
c. Total 1st Quarter (a+b)	$ 49,288,372	$ 722,579	$	$ 48,565,793
OTTI recognized 2nd Quarter				
d. Intent to sell	$ 21,786,140	$ 930,806	$	$ 20,855,334
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ 49,897,946	$ 2,414,013	$	$ 47,483,933
f. Total 2nd Quarter (d+e)	$ 71,684,086	$ 3,344,819	$	$ 68,339,267

OTTI recognized 3rd Quarter					
g. Intent to sell	$	$	$	$	
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$	$	$	$	
i. Total 3rd Quarter (g+h)	$	$	$	$	
OTTI recognized 4th Quarter					
j. Intent to sell	$	$	$	$	
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$	$	$	$	
l. Total 4th Quarter (j+k)	$	$	$	$	
m. Annual Aggregate Total (c+f+i+l)		$ 4,067,398	$		

(3) The following table summarizes the loan-backed securities with a recognized other than temporary impairment as of the statement date.

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
12667G-AY-9	143,562	123,874	524,293	141,038	147,539	03/31/2025
83546D-AQ-1	43,663,351	42,321,660	61,790	43,578,413	37,574,336	03/31/2025
927149-AA-2	5,388,810	5,374,100	15,218	5,374,100	4,071,799	03/31/2025
BAN0VU-VS-6	92,648	101,405	121,279	87,417	87,417	03/31/2025
00216A-AC-1	6,710,087	7,017,874	380,367	6,329,721	6,526,062	06/30/2025
04682A-AC-8	10,520,103	10,910,090	392,139	10,127,964	10,297,100	06/30/2025
04682A-AL-8	4,555,950	4,658,295	158,300	4,397,650	4,474,910	06/30/2025
38375B-C3-4	85,376	69,410	8,985	69,410	45,175	06/30/2025
456606-AF-9	68,319	69,721	1,752	69,721	67,642	06/30/2025
61748J-AE-7	867,002	880,308	44,568	874,151	874,151	06/30/2025
83546D-AQ-1	43,503,148	42,262,850	2,285,097	41,180,418	38,189,218	06/30/2025
927149-AA-2	5,374,100	5,357,527	73,611	5,300,489	4,079,172	06/30/2025
Total	XXX	XXX	$ 4,067,399	XXX	XXX	XXX

(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 .. $ 9,519,737
2. 12 Months or Longer .. $ 1,102,827,609

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

1. Less than 12 Months .. $ 865,775,522
2. 12 Months or Longer .. $ 12,005,452,426

(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 recognized $4,067,399 of 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 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	YES		
b. Tri-Party (YES/NO)	YES	YES		

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity		30,000,000		
2. Overnight		545,000,000		
3. 2 Days to 1 Week		545,000,000		
4. > 1 Week to 1 Month		895,000,000		
5. > 1 Month to 3 Months	650,000,000	895,000,000		
6. > 3 Months to 1 Year	1,619,000,000	1,114,000,000		
7. > 1 Year	3,224,553,000	3,389,203,000		
b. Ending Balance				
1. Open – No Maturity		15,000,000		
2. Overnight				
3. 2 Days to 1 Week				
4. > 1 Week to 1 Month				
5. > 1 Month to 3 Months	650,000,000	230,000,000		
6. > 3 Months to 1 Year	1,114,000,000	932,000,000		
7. > 1 Year	2,880,553,000	3,389,203,000		

(4) Not applicable to the Company.

(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	5,352,756,183	5,352,756,183		
b. Ending Balance				
1. BACV	XXX	XXX	XXX	
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value	5,321,848,667	5,165,121,640		

(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		1,285,040,498	1,765,982,655	23,695,987
b. ICO – FV		1,046,742,819	1,547,414,813	16,104,020
c. ABS – BACV		2,789,600,064	4,616,436	
d. ABS – FV		2,550,199,139	4,660,850	

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		4,074,640,562	1,770,599,091	23,695,987
q.	Total Assets – FV		3,596,941,958	1,552,075,663	16,104,020

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	5,493,553,000	7,413,203,000		
2.	Securities (FV)				
b.	Ending Balance				
1.	Cash	4,644,553,000	4,566,203,000		
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	4,566,203,000			
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)	4,566,203,000			

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	15,000,000
b.	30 Days or Less	
c.	31 to 90 Days	230,000,000
d.	> 90 Days	4,321,203,000

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

		AMORTIZED COST	FAIR VALUE
a.	30 Days or Less		
b.	31 to 60 Days		
c.	61 to 90 Days		
d.	91 to 120 Days	2,677,059	2,677,059
e.	121 to 180 Days		
f.	181 to 365 Days		
g.	1 to 2 Years	11,963,705	11,682,001
h.	2 to 3 Years	2,209,846	2,033,204
i.	> 3 Years	5,069,106,816	4,549,810,535

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

		FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a.	Maximum Amount				
1.	Cash (Collateral – All)	5,493,553,000	7,413,203,000		
2.	Securities Collateral (FV)				
b.	Ending Balance				
1.	Cash (Collateral – All)	4,644,553,000	4,566,203,000		
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)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	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	5,868,935,639				5,868,935,639	6,000,372,140	(131,436,501)
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	148,275,800				148,275,800	148,275,800	
j. On deposit with states	3,149,266				3,149,266	3,149,266	
k. On deposit with other regulatory bodies							
l. Pledged as collateral to FHLB (including assets backing funding agreements)	5,238,721,075				5,238,721,075	5,222,590,420	16,130,655
m. Pledged as collateral not captured in other categories	611,661,963				611,661,963	602,935,064	8,726,899
n. Other restricted assets							
o. Total Restricted Assets (Sum of a through n)	$ 11,870,743,743	$	$	$	$ 11,870,743,743	$ 11,977,322,690	$ (106,578,948)

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

Restricted Asset Category	Current Year			
	8	9	Percentage	
	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$	$	%	%
b. Collateral held under security lending agreements				
c. Subject to repurchase agreements		5,868,935,639	6.9	6.9
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		148,275,800	0.2	0.2
j. On deposit with states		3,149,266	0.0	0.0
k. On deposit with other regulatory bodies				
l. Pledged as collateral to FHLB (including assets backing funding agreements)		5,238,721,075	6.1	6.2
m. Pledged as collateral not captured in other categories		611,661,963	0.7	0.7
n. Other restricted assets				
o. Total Restricted Assets (Sum of a through n)	$	$ 11,870,743,743	13.9 %	14.0 %

(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	$ 20,521,250	$	$	$	$ 20,521,250	$ 20,047,500	$ 473,750	$ 20,521,250	0.0 %	0.0 %
SFA Bond Collateral	$ 591,140,713	$	$	$	$ 591,140,713	$ 582,887,564	$ 8,253,149	$ 591,140,713	0.7 %	0.7 %
Total (c)	$ 611,661,963	$	$	$	$ 611,661,963	$ 602,935,064	$ 8,726,899	$ 611,661,963	0.7 %	0.7 %

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

(3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

No change.

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statement

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	8	8	$ 3,150,141	$ 7,245,433	$ 3,150,141	$ 6,020,816
(2) ABS – AC						
(3) Preferred Stock – AC						
(4) Preferred Stock – FV						
(5) Total (1+2+3+4)	8	8	$ 3,150,141	$ 7,245,433	$ 3,150,141	$ 6,020,816

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	4	
(2)	Aggregate Amount of Investment Income	85,209	

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	192,231,502	192,231,502	
(9) Other Qualifying Investments			
a. Affiliated			
b. Unaffiliated			
(10) Collateral Does not Qualify as an Investment			
a. Affiliated			
b. Unaffiliated			
(11) Total	192,231,502	192,231,502	

* 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	$ 578,567,003
2. Nonadmitted	$
3. Admitted	$ 578,567,003

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	$ 193,885,366

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 June 30, 2025, the Company had interest rate swaps and foreign currency forwards with a fair value of $(2,124,248) and carrying value of $(2,124,248).

The Company utilizes financial options to hedge certain indexed liabilities. At June 30, 2025, the Company had financial options with a fair value of $1,006,563,104 and carrying value of $481,370,264.

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 June 30, 2025, the Company had financial futures with a carrying value of $15,052,167.

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 change.

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

A. Nature of the Relationship Involved

The Company is a wholly owned subsidiary of Sammons Financial Group, Inc. ("SFG"), which is a wholly owned subsidiary of Sammons Enterprises, Inc. ("SEI").

B. Detail of Transactions

The Company paid dividends to the parent company, Sammons Financial Group, Inc. ("SFG") of $210,000,000 during the six months ended June 30, 2025.

The Company distributed an investment and accrued interest of $21,188,333 to its parent during the six months ended June 30, 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 M Trust	100.0	$ 1,540,167,566	$ 1,540,167,566	$
Stone Roots M Trust	100.0	$ 712,559,345	$ 712,559,345	$
Total SSAP No. 97 8b(iii) Entities	XXX	$ 2,252,726,911	$ 2,252,726,911	$

N. Investment in Insurance SCAs

No material 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 $3,898,355,741. 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	138,275,800	138,275,800	
(d) Excess Stock			
(e) Aggregate Total (a+b+c+d)	148,275,800	148,275,800	
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	3,898,355,741	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	138,275,800	138,275,800	
(d) Excess Stock			
(e) Aggregate Total (a+b+c+d)	148,275,800	148,275,800	
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	3,825,323,590	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)	4,636,391,974	5,238,721,075	3,072,795,000
2.	Current Year General Account Total Collateral Pledged	4,636,391,974	5,238,721,075	3,072,795,000
3.	Current Year Separate Accounts Total Collateral Pledged			
4.	Prior Year-end Total General and Separate Accounts Total Collateral Pledged	4,548,429,467	5,222,590,420	3,072,795,000

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)	4,643,067,038	5,269,221,864	3,072,795,000
2.	Current Year General Account Maximum Collateral Pledged	4,643,067,038	5,269,221,864	3,072,795,000
3.	Current Year Separate Accounts Maximum Collateral Pledged			
4.	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	4,659,507,132	5,437,458,368	3,072,795,000

(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	3,072,795,000	3,072,795,000		XXX
(d)	Aggregate Total (a+b+c)	3,072,795,000	3,072,795,000		

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	3,072,795,000	3,072,795,000		XXX
(d)	Aggregate Total (a+b+c)	3,072,795,000	3,072,795,000		

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	3,072,795,000	3,072,795,000	
4.	Aggregate Total (Lines 1+2+3)	3,072,795,000	3,072,795,000	

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 material 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 paid dividends to the parent company, Sammons Financial Group, Inc. ("SFG") of $210,000,000 during the six months ended June 30, 2025.

The Company distributed an investment and accrued interest of $21,188,333 to its parent during the six months ended June 30, 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 June 30, 2025 the Company had outstanding capital commitments to limited partnerships of $858,533,151. At June 30, 2025 the Company had a $84,434,859 increase 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 and miscellaneous	$	$ 37,341,999	$ 86,551	$	$ 37,428,550
Preferred stocks	$	$ 469,078,446	$ 4,124,299	$	$ 473,202,745
Common stocks - unaffiliated	$ 172,811,749	$ 148,275,800	$ 76,247	$	$ 321,163,796
Derivatives - futures contracts	$ 15,052,167	$	$	$	$ 15,052,167
Other Invested Assets	$	$ 4,072,591	$ 349,077,337	$	$ 353,149,928
Separate account assets	$ 3,301,781,205	$	$	$	$ 3,301,781,205
Total assets at fair value/NAV	$ 3,489,645,121	$ 658,768,836	$ 353,364,434	$	$ 4,501,778,391
b. Liabilities at fair value					
Derivatives - interest rate contracts	$	$ 681,780	$	$	$ 681,780
Derivatives - foreign exchange contracts	$	$ 1,442,467	$	$	$ 1,442,467
Total liabilities at fair value	$	$ 2,124,247	$	$	$ 2,124,247

(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 and miscellaneous	87,530				(979)					86,551
Preferred stocks	4,064,172				60,127					4,124,299
Common stocks - unaffiliated	119,550				(43,302)					76,247
Other Invested Assets	162,760,234	318,535,824	129,994,583		(2,224,138)					349,077,337
Total Assets	167,031,486	318,535,824	129,994,583		(2,208,292)					353,364,435

(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, 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.

Variable separate account assets are reported at estimated fair value in the consolidated balance sheets based on quoted net asset values of the underlying mutual funds.

(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	$ 51,388,000,189	$ 56,692,165,007	$	$ 45,136,421,752	$ 6,251,578,437	$	$
Preferred stocks	$ 637,910,846	$ 696,779,666	$	$ 633,786,547	$ 4,124,299	$	$
Common stock - unaffiliated	$ 321,163,796	$ 321,163,796	$ 172,811,749	$ 148,275,800	$ 76,247	$	$
Mortgage loans	$ 3,792,390,715	$ 3,856,959,491	$	$ 3,792,390,715	$	$	$
Cash, cash equivalents and short terms	$ 2,215,360,972	$ 2,214,599,919	$ 579,129,845	$ 1,587,498,098	$ 48,733,028	$	$
Contract Loans	$ 632,067,294	$ 632,067,294	$	$ 632,067,294	$	$	$
Derivative instruments	$ 1,786,483,586	$ 784,388,333	$ 15,052,167	$ 1,771,431,419	$	$	$
Other invested assets	$ 1,634,161,004	$ 1,708,581,895	$	$ 786,559,288	$ 847,601,717	$	$ 3,450,593
Separate accounts	$ 7,756,419,442	$ 8,080,121,491	$ 3,446,382,988	$ 4,156,642,426	$ 153,394,027	$	$
Liabilities for future policy benefits	$ 2,298,711,367	$ 2,288,157,250	$	$	$ 2,298,711,367	$	$
Repurchase agreements, other borrowings and collateral on derivative instruments	$ 7,968,299,380	$ 7,987,247,125	$ 348,249,124	$ 7,620,050,255	$	$	$
Derivative instruments	$ 766,992,563	$ 290,090,149	$	$ 766,992,563	$	$	$

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other invested assets	$ 3,450,593			This represents the remaining amortized amount of Tax Credits at 06/30/2025. 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

No change.

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
$ 299,541,277	$ 287,200,595	$	$ 12,340,682

(2) Negative (disallowed) IMR admitted

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 264,901,547	$ 251,668,898	$	$ 13,232,649

(3) Calculated adjusted capital and surplus

	Total
a. Prior Period General Account Capital & Surplus From Prior Period SAP Financials	$ 5,002,394,787
b. Net Positive Goodwill (admitted)	$
c. EDP Equipment & Operating System Software (admitted)	$ 5,030,845
d. Net DTAs (admitted)	$ 353,295,336
e. Net Negative (disallowed) IMR (admitted)	$ 264,901,547
f. Adjusted Capital & Surplus (a-(b+c+d+e))	$ 4,379,167,059

(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	6.0 %

(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	$	$ 7,799,394
2. Fair Value Derivative Gains & Losses Realized to IMR – Added in Current Period	$	$ 4,704,601
3. Fair Value Derivative Gains & Losses Amortized Over Current Period	$	$ 4,027,383
4. Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Current Period Total (1+2-3)	$	$ 8,476,612

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 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 August 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

No Change.

25. Changes in Incurred Losses and Loss Adjustment Expenses

No change.

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

A. Separate Account Activity

No change.

B. General Nature and Characteristics of Separate Accounts Business:

No change.

C. Reconciliation of Net Transfers To or (From) Separate Accounts

No change.

36. Loss/Claim Adjustment Expenses

The Company has no loss/claim adjustment expenses.

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 (8), new entity formed or acquired (20), change in ownership (3).

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 [X] No [ ] NA [ ]

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: $ 1,092,293,293

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	$ 2,087,792,566	$ 2,550,044,427
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)	$ 2,087,792,566	$ 2,550,044,427
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	$ 4,566,202,798
16.2	Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 5,085,957,425
16.3	Total payable for securities lending reported on the liability page	$ 4,566,203,000

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
Athene Asset Management, L.P	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
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
321109	Sammons Financial Group Asset Management		Securities Exchange Commissions	DS
159377	Milliman Financial Risk Management, LLC	5493002H8STET494T224	Securities Exchange Commissions	DS
143161	Athene Asset Management, L.P.	549300L3R6C4MA4YKN89	Securities Exchange Commissions	DS
105926	PineBridge Investments, LLC	CLDVY8VY4GNT81Q4VM57	Securities Exchange Commissions	DS
107105	Blackrock Financial Mangement 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	$ 3,844,051,158
1.14	Total Mortgages in Good Standing	$ 3,844,051,158
1.2	Long-Term Mortgages in Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	$ 7,599,872
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	$ 5,308,462
1.34	Total Mortgages with Interest Overdue more than Three Months	$ 5,308,462
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)	$ 3,856,959,492
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	8,928,237	42,017,369			50,945,606	111,221
2. Alaska AK	L	1,265,558	1,592,750			2,858,308	
3. Arizona AZ	L	9,782,423	87,652,018			97,434,441	28,831
4. Arkansas AR	L	3,748,172	15,379,236			19,127,408	
5. California CA	L	73,164,184	518,418,510			591,582,695	571,701
6. Colorado CO	L	13,206,739	69,372,462	169		82,579,370	541,989
7. Connecticut CT	L	5,330,460	83,552,094	428		88,882,982	71,433
8. Delaware DE	L	1,035,458	13,772,815			14,808,273	899,076,000
9. District of Columbia DC	L	821,608	9,609,206			10,430,814	400,000
10. Florida FL	L	47,179,428	393,605,858	147		440,785,433	4,926,633
11. Georgia GA	L	13,113,556	78,489,674			91,603,229	60,000
12. Hawaii HI	L	4,436,989	24,896,980			29,333,968	17,431
13. Idaho ID	L	4,254,655	14,795,881			19,050,535	
14. Illinois IL	L	13,853,435	194,749,851	443		208,603,730	610,769
15. Indiana IN	L	11,161,699	108,571,683			119,733,383	46,212
16. Iowa IA	L	11,877,831	71,832,723			83,710,554	473,291
17. Kansas KS	L	5,561,198	84,097,060	30		89,658,288	227,847
18. Kentucky KY	L	7,147,268	44,862,952			52,010,219	29,060
19. Louisiana LA	L	8,860,764	37,120,733			45,981,497	
20. Maine ME	L	1,826,225	24,541,108			26,367,334	
21. Maryland MD	L	13,480,512	57,926,238			71,406,750	393,708
22. Massachusetts MA	L	9,000,320	113,482,820			122,483,140	758,598
23. Michigan MI	L	13,635,114	152,164,276			165,799,390	1,110,298
24. Minnesota MN	L	18,664,218	84,400,037	304		103,064,560	288,977
25. Mississippi MS	L	6,187,069	29,134,166			35,321,235	100,000
26. Missouri MO	L	6,604,535	46,305,441			52,909,976	14,314
27. Montana MT	L	1,618,761	9,389,019			11,007,780	234,602
28. Nebraska NE	L	6,192,763	20,967,279	196		27,160,237	
29. Nevada NV	L	5,567,874	25,294,805	30		30,862,708	499,762
30. New Hampshire NH	L	1,299,316	41,979,137			43,278,453	
31. New Jersey NJ	L	15,365,283	153,252,250	680		168,618,213	1,851,417
32. New Mexico NM	L	2,346,390	12,735,779			15,082,169	1,590,603
33. New York NY	N						
34. North Carolina NC	L	16,829,392	154,960,186	208		171,789,786	1,267,518
35. North Dakota ND	L	6,604,388	18,275,491			24,879,879	
36. Ohio OH	L	22,600,160	181,429,548			204,029,708	179,000
37. Oklahoma OK	L	5,749,191	31,641,778			37,390,969	
38. Oregon OR	L	4,996,654	24,061,053			29,057,707	37,023
39. Pennsylvania PA	L	24,842,786	223,827,931			248,670,717	166,053
40. Rhode Island RI	L	1,698,187	34,399,940	636		36,098,763	
41. South Carolina SC	L	14,277,872	76,580,595			90,858,467	10,241,964
42. South Dakota SD	L	10,547,656	20,181,029			30,728,685	256,012
43. Tennessee TN	L	13,018,745	68,553,977			81,572,722	
44. Texas TX	L	50,023,889	315,889,943	159		365,913,991	1,434,374
45. Utah UT	L	16,598,090	29,104,645	19		45,702,754	
46. Vermont VT	L	1,083,826	11,291,720			12,375,545	
47. Virginia VA	L	21,867,947	82,630,880			104,498,827	3,719,593
48. Washington WA	L	11,337,465	66,239,391			77,576,856	
49. West Virginia WV	L	1,106,886	18,800,811			19,907,697	35,648
50. Wisconsin WI	L	7,375,000	109,113,110	322		116,488,432	61,953
51. Wyoming WY	L	1,020,617	7,148,153			8,168,770	
52. American Samoa AS	N						
53. Guam GU	L	3,665,906				3,665,906	
54. Puerto Rico PR	L	3,488,034	208,195			3,696,229	
55. U.S. Virgin Islands VI	L	1,547,394				1,547,394	
56. Northern Mariana Islands MP	L	69,734				69,734	
57. Canada CAN	N	74				74	
58. Aggregate Other Alien OT	XXX	1,819,692	2,100			1,821,792	
59. Subtotal	XXX	588,687,628	4,140,302,685	3,772		4,728,994,084	931,433,834
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	237,974				237,974	
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	1,263,035				1,263,035	
94. Aggregate other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	590,188,637	4,140,302,685	3,772		4,730,495,093	931,433,834
96. Plus Reinsurance Assumed	XXX	408,561	1,588			410,149	
97. Totals (All Business)	XXX	590,597,198	4,140,304,273	3,772		4,730,905,242	931,433,834
98. Less Reinsurance Ceded	XXX	227,266,046	1,929,499,651	3,071		2,156,768,768	
99. Totals (All Business) less Reinsurance Ceded	XXX	363,331,152	2,210,804,622	701		2,574,136,475	931,433,834
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	1,608,908	2,100			1,611,008	
58002. AIA Anguilla	XXX	38,097				38,097	
58003. VGB British Virgin Islands	XXX	172,686				172,686	
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Total (Lines 58001 through 58003 + 58998) (Line 58 above)	XXX	1,819,692	2,100			1,821,792	
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 54
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 3

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Sammons Enterprises, Inc. ESOT				
Sammons Enterprises, Inc.				
Sammons Corporation				
Consolidated Investment Services, Inc.				
Constitution, LLC				
Sammons Financial Group, Inc.				
Sammons Securities, Inc.	81-0569064			
Sammons Financial Network, LLC	45-2586652			
Midland National Life Insurance Company	46-0164570	66044	IA	
MNL Reinsurance Company	27-4013872		IA	
Solberg Reinsurance Company	61-1583842		IA	
Canal Reinsurance Company	84-3081181		IA	
Stone Roots M Trust	46-0164570			
Stone Roots M Alternative Holdings LLC				
New Roots M Trust	92-6632049			
New Roots M Alternative Holdings LLC				
Ton Roots M Trust	46-0164570			
My Financial Freedom LLC	30-1012500			
North American Company for Life and Health Insurance	36-2428931	66974	IA	
Lantern Insurance Company	42-0813782	62383	IA	
Stone Roots N Trust	36-2428931			
Stone Roots N Alternative Holdings LLC				
New Roots N Trust	92-6636272			
New Roots N Alternative Holdings LLC				
Ton Roots N Trust	36-2428931			
215 Castro LLC				
Sammons Institutional Group, Inc.	45-3005562			
Property Disposition, Inc.	45-4150950			
Heyday Insurance Agency LLC	61-1863087			
SFG Tenura, LLC	84-4616844			

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
SFG Bermuda Ltd.	98-1600408			
SFG Fortuna, LLC	88-4400641			
Sammons Financial Group US Insurance Holdings, LLC				
Sammons Financial Group Asset Management, LLC	87-3758037			
Sammons Financial Group Wealth Management Holdings, LLC	93-3783407			
Beacon Capital Management, Inc.	31-1720376			
Northrock Financial Services, LLC				
Northrock Partners Holdco, LLC				
NorthRock Partners Intermediate, LLC				
NorthRock Partners Tax Services, LLC				
Private Tax Services, LLC				
NRX Hockey, LLC				
RSG Hockey, LLC				
NorthRock Partners, LLC				
Foundation X, LLC				
NRX Holding, LLC				
49 North, LLC				
Sammons Industrial, Inc.				
HyElement Power, Inc.				
H2 Fuels, Inc.				
Sammons Warehouse Solutions, Inc.				
SWS ServiceCo, Inc.				
Sync Storage Solutions, Inc.				
SWS Precision Warehouse Design LLC				
Sammons Industrial Capital, LLC				
AIS SIND, LLC				
Briggs International, Inc.				
Industrial US Holdings, Inc.				
Briggs Industrial Solutions, Inc.				
Controladora Briggs de Mexico, S. de R.L. de C.V.				

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Forklift Operations de Mexico, S.A. de C.V.				
Mexcolift Servicios de Personnel, S. de R.L. de C.V.				
Montacargas Yale de Mexico, S.A. de C.V.				
Briggs Equipment, S.A. de C.V.				
Briggs Equipment Mexico, Inc.				
Controladora Briggs de Mexico S. de R.L. de C.V.				
Forklift Operations de Mexico, S.A. de C.V.				
Mexcolift Servicios de Personnel, S. de R.L. de C.V.				
Montacargas Yale de Mexico, S.A. de C.V.				
Briggs Equipment, S.A. de C.V.				
SitePro Rentals, Inc.				
Briggs UK Holdings, Inc.				
Briggs Equipment UK Limited				
Neckar Investments Limited				
Maxim (GB) Limited				
Rosemount Holdings Ltd				
Access Plus (Scotland) Ltd.				
Trainingplus.Com Ltd.				
J.B. Plant Hire (Dungannon) Limited				
J.B. Plant Hire Limited				
Hitec Lift Trucks Limited				
BE Finance Limited				
Briggs Equipment Ireland Limited				
Galway Plant and Tool Hire Limited				
Blulift Limited				
Bannagroe Limited				
Laois Hire Services Limited				
Balloo Hire Limited				
Aerial Platform Hire Limited				
Balloo Hire Centre Limited				

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Northern Forklift (Scotland) Limited				
Hiremech Holdings Limited				
Hiremech Limited				
AmeyBriggs Services Holding Limited				
AmeyBriggs Services Limited				
AmeyBriggs Asset Holdings Limited				
AmeyBriggs Assets Limited				
AmeyBriggs Fleet and Equipment Limited				
GFL Holdings Limited				
Gwynedd Forklifts Limited				
GFL Access Limited				
Forkway Group Limited				
Forkway Limited				
Forkway (Hire) Limited				
Solent Forklift Trucks Limited				
Nisshin Denshi Limited				
Sammons Infrastructure, Inc.				
550 Capital, Inc.				
Trail Boss Partners, LLC				
Relay Energy Partners, LLC				
Cast Iron Energy, LLC				
Sonterra Energy, LLC				
Connect18 Energy Holdings, Inc.				
Flagship Energy, LLC				
Sammons Renewable Energy Holdings, Inc.				
SRE OpCo, Inc.				
SRE Solar OpCo, Inc.				
SRE Blocker #1, Inc.				
SRE NC Solar, LLC				
SRE Utility Solar 1, LLC				

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

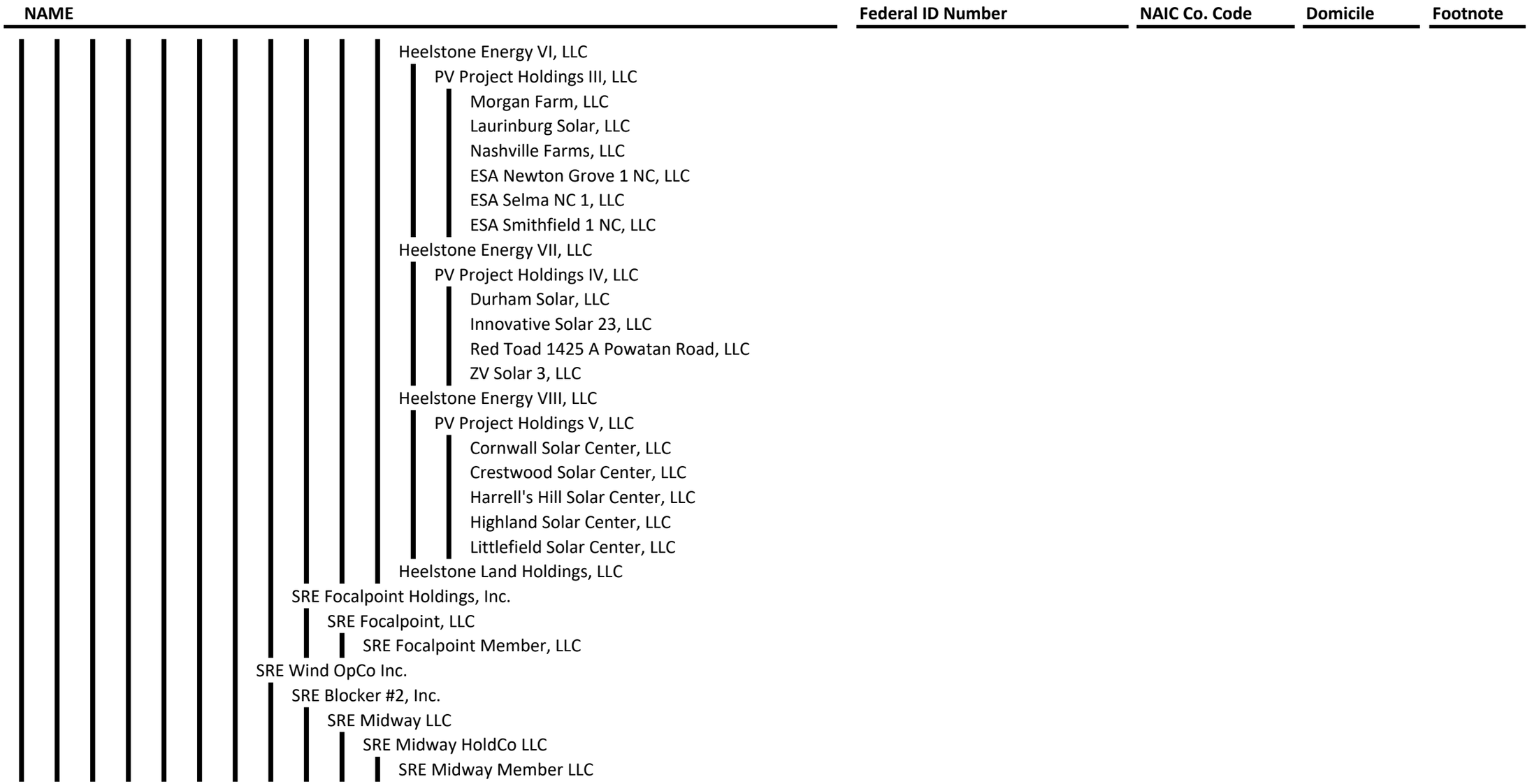
PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Heelstone Energy, LLC				
Dement Farm, LLC				
Duplin Solar II, LLC				
North Carolina Solar III, LLC				
Raeford Farm, LLC				
Heelstone Energy II, LLC				
ABV Holdings, LLC				
Albemarle Solar Center, LLC				
Broadway Solar Center, LLC				
Van Slyke Solar Center, LLC				
Heelstone Energy III, LLC				
SRK Holdings, LLC				
Kenansville Solar Farm, LLC				
Red Hill Solar Center, LLC				
Samarcand Solar Farm, LLC				
Heelstone Energy IV, LLC				
PV Project Holdings I, LLC				
BRE NC Solar 1, LLC				
Shelby Randolph Road Solar I, LLC				
Lafayette Solar I, LLC				
Rockingham Solar, LLC				
SID Solar I, LLC				
York Road Solar I, LLC				
Heelstone Energy V, LLC				
PV Project Holdings II, LLC				
Aspen Solar, LLC				
Balsam Solar, LLC				
Cedar Solar, LLC				
Elm Solar, LLC				
Sweetgum Solar, LLC				

STATEMENT AS OF JUNE 30, 2025

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

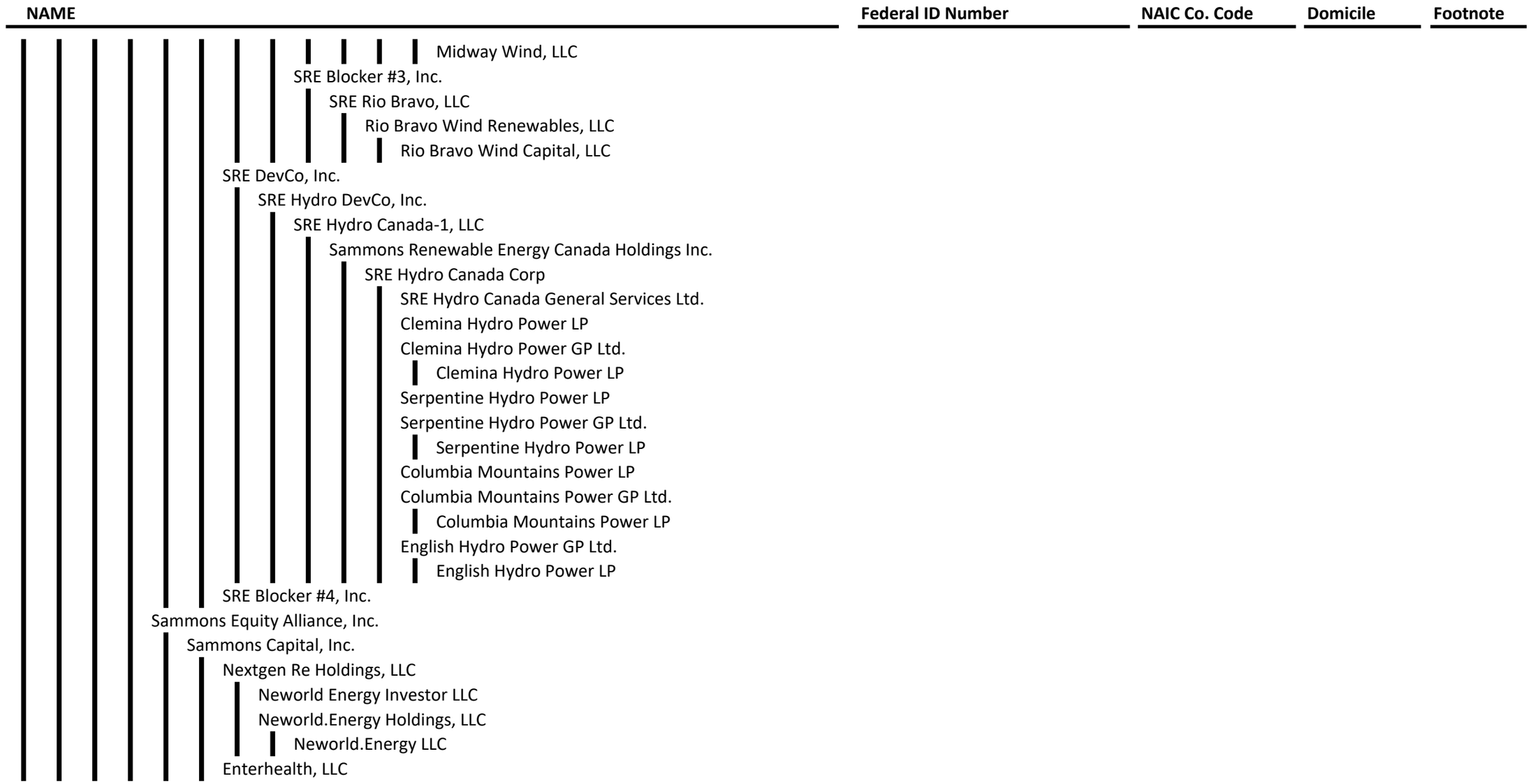
PART 1 - ORGANIZATIONAL CHART



NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Heelstone Energy VI, LLC				
PV Project Holdings III, LLC				
Morgan Farm, LLC				
Laurinburg Solar, LLC				
Nashville Farms, LLC				
ESA Newton Grove 1 NC, LLC				
ESA Selma NC 1, LLC				
ESA Smithfield 1 NC, LLC				
Heelstone Energy VII, LLC				
PV Project Holdings IV, LLC				
Durham Solar, LLC				
Innovative Solar 23, LLC				
Red Toad 1425 A Powatan Road, LLC				
ZV Solar 3, LLC				
Heelstone Energy VIII, LLC				
PV Project Holdings V, LLC				
Cornwall Solar Center, LLC				
Crestwood Solar Center, LLC				
Harrell's Hill Solar Center, LLC				
Highland Solar Center, LLC				
Littlefield Solar Center, LLC				
Heelstone Land Holdings, LLC				
SRE Focalpoint Holdings, Inc.				
SRE Focalpoint, LLC				
SRE Focalpoint Member, LLC				
SRE Wind OpCo Inc.				
SRE Blocker #2, Inc.				
SRE Midway LLC				
SRE Midway HoldCo LLC				
SRE Midway Member LLC				

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Sammons Power Development, Inc.				
Otter, Inc.				
Gila Bend Power Partners, LLC				
Community Investments, Inc.				
PR Holdings, Inc.				
Pathfinder Ranches, LLC				
Sweetwater River Conservancy, LLC				
Sweetwater River Conservancy Greater Sage-Grouse Habitat Bank, LLC				
Sweetwater River Conservancy Bald and Golden Eagle Bank, LLC				
Sweetwater River Conservancy Wetland Mitigation Bank, LLC				
Pathfinder Land and Ranch Management, LLC				
Pathfinder Bison Bend, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Buzzard Bird Ranch, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Cardwell Access Ranch, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Cardwell Ranch, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Dumbell Ranch, LLC				
Beulah Belle Grazing Association, LLC				
Pathfinder Miracle Mile Ranch, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Pathfinder Ranch, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Perkins Ranch, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Sand Creek, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Stewart Creek Ranch, LLC				

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Stewart Creek Grazing Association, LLC				
Pathfinder Sun Ranch, LLC				
Stewart Creek Grazing Association, LLC				
Pathfinder Two Iron Ranch, LLC				
Wooden Rifle Grazing Association, LLC				
Compatriot Capital, Inc.				
CCE Funding LLC				
K2 Development, LLC				
KDC HoldCo LLC				
KDC Park Center Investments One LLC				
KDC Park Center Investments Two LLC				
CCI Residential LLC				
Albion Residential LLC				
Albion Construction LLC				
Albion HoldCo LLC				
Albion at Evanston Investors I, LLC				
Albion at Evanston, LLC				
Albion at Oak Park Member, LLC				
Albion at Oak Park Investors I, LLC				
Albion at Oak Park, LLC				
Albion at Parklane GP, LLC				
Pent House Associates				
Albion at Parklane Limited Partner, LLC				
Pent House Associates				
Albion at Highland Park, LLC				
AJ Highland Park Investors, LLC				
Albion Jacobs Highland Park, LLC				
Albion at New Forum Member, LLC				
New Forum Apartments JV Investors, LLC				
New Forum Owner LLC				

STATEMENT AS OF JUNE 30, 2025

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Albion in the Gulch Member, LLC				
Albion in the Gulch Investors, LLC				
Albion in the Gulch, LLC				
Albion at Renaissance Place, LLC				
AJ Renaissance Place Investors, LLC				
Albion Jacobs Renaissance Place, LLC				
Albion at Palatine, LLC				
Albion St. Louis, LLC				
AK St. Louis Manager, LLC				
AK St. Louis Holdings, LLC				
AK St. Louis Owner, LLC				
SLBCA Holding LLC				
Soo Line Building City Apartments LLC				
Albion 636 Division, LLC				
Albion on Lake Cook Mezz, LLC				
Albion on Lake Cook, LLC				
Albion Murfreesboro Member, LLC				
Albion Murfreesboro Investors, LLC				
Albion at Murfreesboro, LLC				
JLB Chapman LP				
JLB Chapman GP LLC				
CCI Historic, Inc.				
Albion Music Row, LLC				
Albion Music Row II, LLC				
Albion Lawrenceville, LLC				
Albion Des Peres, LLC				
AK Des Peres Manager, LLC				
JLB Chapman LP				
VGH/Dallas LLC				
CCI/HTC, Inc.				

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
E2M Holdings, LLC				
E2M Partners, LLC				
Legacy KDC Holdings, LLC				
JLB Partners LLC				
JLB BUILDERS LLC				
JLB REALTY LLC				
JLB RESIDENTIAL LLC				
JLB Stafford Land LP				
JLB 2728 Cedar Springs, LP				
JLB McLean LLC				
JLB West Paces Phase I L.P.				
JLB West Paces Phase I GP LLC				
CCI Westfields Investor LLC (fka CCI Ohana LLC)				
JLB CCI Westfields LLC				
Ski Partners, LLC				
SP Land Company, LLC				
Ski Partners II, LLC				
Woodbine Legacy Investment Partners, LP				
Woodbine Legacy Holdings, LLC				
Woodbine Legacy Pref Partners, LP				
Woodbine Legacy Holdings, LLC				
Gerrity Holdings LLC				
Gerrity Group, LLC				
Gerrity Retail Fund 3 Management, LLC				
Gerrity Retail Partners 3, LLC				
Gerrity Retail Fund 3, LP				
Gerrity Retail Investors 3, LLC				
GRF Special, LLC				
Gerrity Retail Fund 3, LP				
Neworld.Energy Holdings, LLC				

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Neworld.Energy LLC				
Gerrity Prime 1, LLC				
Gerrity Retail Fund 3, LP				
CCI GG Prime 1 LLC				
Gerrity Prime 1, LLC				
Stanford GP1, LLC				
Redondo Prime 1, LLC (f/k/a Redondo Square GRF2, LLC)				
Victory GP1, LLC				
Arvada Prime I, LLC				
Gerrity Bridge, LLC				
Ballad Gerrity Bridge, LLC				
Oswego Gerrity Bridge, LLC				
Union Gerrity Bridge, LLC				
CCI SSL Holding LLC				
Silverstone Senior Living, LLC				
CCI Tysons SL, LLC				
Silverstone Tysons, LP				
Silverstone Tysons Owner, LLC				
CCI Bethesda SL LLC				
Silverstone Bethesda, LP				
Silverstone Bethesda Owner, LLC				
CCI SSL Funding LLC				
SSL CCI Funding, LLC				
CCI Alexandria SL LLC				
Silverstone Alexandria II, LP				
Silverstone Alexandria II Owner, LLC				
CCI MAC 5BW LLC				
5 Burlington Woods JV, LLC				
5 Burlington Woods, LLC				
CCI Atlanta Industrial LLC				

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
ATCAP-CCI Atlanta Industrial, LLC				
Atlas Atlanta Cobb International, LLC				
Atlas Atlanta Mountain Industrial, LLC				
Atlas Atlanta Oakcliff, LLC				
Atlas Atlanta Royal Atlanta, LLC				
Atlas Atlanta Tuckerstone, LLC				
CCI JSC Holdings LLC				
Jackson-Shaw Holdings LLC				
JSC Manager LLC				
Jackson-Shaw Company LLC				
CCI Manager LLC				
CCI Horizon LLC				
CCI Industrial Holdings LLC				
CCI Industrial - JSC Lakeview I Investor LLC				
JSC-CCI Lakeview I JV LLC				
JSC-CCI Lakeview I Mezz LLC				
JSC-CCI Lakeview I LLC				
CCI Industrial - JSC Lakeview II Investor LLC				
JSC-CCI Lakeview II JV LLC				
CCI Industrial - JSC Lakeview II - SAF BTS Investor LLC				
JSC-CCI Lakeview II - SAF BTS, LLC				
CCI Industrial - JSC Landis I Investor LLC				
JSC-CCI Landis I, LLC				
CCI Industrial - JSC Landis II Investor LLC				
JSC-CCI Landis II, LLC				
CCI Industrial - JSC Georgetown I Investor LLC				
JSC-CCI Georgetown I JV LLC				
CCI Industrial - JSC Georgetown II Investor LLC				
JSC-CCI Georgetown II JV LLC				
CCI Industrial - JSC Richey Investor LLC				

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
JSC-CCI Richey, LLC				
CCI Industrial - KDC Oncor Investor LLC				
KDC OEDC Investments One LP				
CCI Industrial - SM Cary Investor LLC				
SFG Cary Investors, LLC				
SFG Cary, LLC				
CCI Industrial - SM Locust Grove Investor LLC				
SFG Locust Grove Investors, LLC				
SFG Locust Grove, LLC				
CCI Industrial - ATCAP Atlanta II Investor LLC				
ATCAP-CCI Atlanta Industrial II, LLC				
Atlas Atlanta II Shackleford, LLC				
Atlas Atlanta II International, LLC				
Atlas Atlanta II Park, LLC				
Atlas Atlanta II Doan, LLC				
CCI Industrial - ATCAP Emerson Investor LLC				
ATCAP-CCI Emerson Industrial, LLC				
Atlas Emerson, LLC				
CCI Industrial - ATCAP Flint Investor LLC				
ATCAP-CCI Flint Industrial, LLC				
Atlas Flint 146, LLC				
Atlas Flint Air Center, LLC				
Atlas Flint Bergen, LLC				
Atlas Flint Dorothy, LLC				
Atlas Flint International, LLC				
Atlas Flint Lake Emma, LLC				
Atlas Flint Park Row, LLC				
CCI Industrial - ATCAP Brookville Investor LLC				
ATCAP-CCI Brookville Industrial, LLC				
Atlas Brookville, LLC				

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
CCI Industrial - ATCAP RIverbend Investor LLC				
ATCAP-CCI Riverbend Industrial, LLC				
Atlas Riverbend, LLC				
CCI Industrial – M2G Inwood Investor LLC				
1110 Inwood Holdings, LLC				
CCI MF Holdings LLC				
CCI MFH – JLB 64M Investor LLC				
JLB 64th and Mayo Phase I LLC				
CCI MFH - KV Tribeca/Encore Investor LLC				
KV Tribeca/Encore Holdings, LLC				
KV Tribeca Apartments, LLC				
KV Encore Apartments, LLC				
CCI MFH - KV San Cierra Investor LLC				
KV San Cierra Holdings, LLC				
KV San Cierra Apartments, LLC				
CCI MFH - KV Desert View Investor LLC				
KV Desert View Holdings, LLC				
KV Desert View Apartments, LLC				
CCI MFH - KV Vera Sanford Investor LLC				
CCI Retail Holdings LLC				
CCI Retail – GBT TX Sprouts Investor LLC				
GBT-CCI TX Sprouts JV, LLC				
Burleson Wilshire Investment Partners, LLC				
800 Main Street Providence Village Owner, LLC				
19160 West Bellfort Richmond Owner, LLC				
Kyle Kohlers Crossing, LLC				
SAGE Assets, Inc.				
Sammons Distribution Holdings, Inc.				
Sammons BW, Inc.				
Parkway Mortgage, Inc.				

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Asheville Resolution Corporation				

SCHEDULE Y
PART 1A – DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	Sammons Enterprises, Inc. ESOT	00000	30-6332515				Sammons Enterprises, Inc. ESOT	TX	UIP					NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-6027423				Sammons Enterprises, Inc.	DE	UIP	Sammons Enterprises, Inc. ESOT	Ownership	100.0	Sammons Enterprises, Inc. ESOT (SEI ESOT)	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-0864422				Sammons Corporation	DE	UIP	Sammons Enterprises, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-0214301				Consolidated Investment Services, Inc.	DE	NIA	Sammons Corporation	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3979980				Community Investments, Inc.	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3256643				Constitution, LLC	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-0441748				Sammons Financial Group, Inc.	DE	UDP	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-0569064				Sammons Securities, Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2586652				Sammons Financial Network, LLC	DE	NIA	Sammons Securities, Inc.	Ownership	100.0	SEI ESOT	NO	
00431	Sammons Enterprises, Inc. ESOT	66044	46-0164570				Midland National Life Insurance Company	IA	RE	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-0164570				Stone Roots M Trust	DE	DS	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-0164570				Stone Roots M Alternative Holdings LLC	DE	DS	Stone Roots M Trust	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-6632049				New Roots M Trust	DE	DS	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					New Roots M Alterntative Holdings LLC	DE	DS	New Roots M Trust	Ownership	100.0	SEI ESOT	NO	
00431	Sammons Enterprises, Inc. ESOT	00000	27-4013872				MNL Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	
00431	Sammons Enterprises, Inc. ESOT	00000	61-1583842				Solberg Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	
00431	Sammons Enterprises, Inc. ESOT	00000	84-3081181				Canal Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	30-1012500				My Financial Freedom LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00431	Sammons Enterprises, Inc. ESOT	66974	36-2428931				North American Company for Life and Health Insurance	IA	IA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3005562				Sammons Institutional Group, Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00431	Sammons Enterprises, Inc. ESOT	62383	42-0813782				Lantern Insurance Company	IA	IA	North American Company	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-4150950				Property Disposition, Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-2428931				Stone Roots N Trust	DE	DS	North American Company	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-2428931				Stone Roots N Alternative Holdings LLC	DE	DS	Stone Roots N Trust	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-6636272				New Roots N Trust	DE	DS	North American Company	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					New Roots N Alterntative Holdings LLC	DE	DS	New Roots N Trust	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-1682094				215 Castro LLC	DE	NIA	North American Company	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1863087				Heyday Insurance Agency LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-4400641				SFG Fortuna, LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	

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00000	Sammons Enterprises, Inc. ESOT	00000	93-3783407				Sammons Financial Group Wealth Management Holdings, LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	31-1720376				Beacon Capital Management, Inc.	OH	NIA	Sammons Financial Group Wealth Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Northrock Financial Services, LLC	DE	NIA	Sammons Financial Group Wealth Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Northrock Partners Holdco, LLC	DE	NIA	Sammons Financial Group Wealth Management Holdings, LLC	Ownership	55.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					NorthRock Partners Intermediate, LLC	DE	NIA	Northrock Partners Holdco, LLC	Ownership	55.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					NorthRock Partners Tax Services, LLC	DE	NIA	NorthRock Partners Intermediate, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Private Tax Services, LLC	DE	NIA	NorthRock Partners Tax Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					NRX Hockey, LLC	DE	NIA	NorthRock Partners Intermediate, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					RSG Hockey, LLC	DE	NIA	NRX Hockey, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					NorthRock Partners, LLC	DE	NIA	NorthRock Partners Intermediate, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Foundation X, LLC	DE	NIA	NorthRock Partners Intermediate, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					NRX Holding, LLC	DE	NIA	NorthRock Partners Intermediate, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					49 North, LLC	DE	NIA	NorthRock Partners Intermediate, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Financial Group U.S. Insurance Holdings, LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4616844				SFG Tenura, LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1600408				SFG Bermuda, LTD	BMU	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-3758037				Sammons Financial Group Asset Management, LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-0164570				Ton Roots M Trust	DE	DS	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-2428931				Ton Roots N Trust	DE	DS	North American Company	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2888760				Sammons Industrial, Inc.	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Industrial Capital, LLC	DE	NIA	Sammons Industrial, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AIS SIND, LLC	DE	NIA	Sammons Industrial Capital, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-0884102				HyElement Power, Inc.	DE	NIA	Sammons Industrial, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					H2 Fuels, Inc.	DE	NIA	Sammons Industrial, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4017121				Sammons Warehouse Solutions, Inc.	DE	NIA	Sammons Industrial, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	99-1520791				SWS ServiceCo, Inc.	DE	NIA	Sammons Warehouse Solutions, Inc.	Ownership	100.0	SEI ESOT	NO	

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00000	Sammons Enterprises, Inc. ESOT	00000					SWS Precision Warehouse Design LLC	DE	NIA	Sammons Warehouse Solutions, Inc.	Ownership	60.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1057927				Sync Storage Solutions, Inc.	DE	NIA	Sammons Warehouse Solutions, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4732426				Briggs International, Inc.	DE	NIA	Sammons Industrial, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2869108				Industrial US Holdings, Inc.	DE	NIA	Briggs International, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3345393				SitePro Rentals, Inc.	DE	NIA	Industrial US Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2622734				Briggs Industrial Solutions, Inc.	DE	NIA	Industrial US Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2659334				Briggs Equipment Mexico, Inc.	DE	NIA	Briggs Industrial Solutions, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Controladora Briggs de Mexico, S. de R.L. de C.V.	MEX	NIA	Briggs Industrial Solutions, Inc.	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Controladora Briggs de Mexico, S. de R.L. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Forklift Operations de Mexico, S.A. de C.V.	MEX	NIA	Controladora Briggs de Mexico, S. de R.L. de C.V.	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Forklift Operations de Mexico, S.A. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Mexcolift Servicios de Personnel, S. de R.L. de C.V.	MEX	NIA	Controladora Briggs de Mexico, S. de R.L. de C.V.	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Mexcolift Servicios de Personnel, S. de R.L. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Montacargas Yale de Mexico, S.A. de C.V.	MEX	NIA	Briggs Industrial Solutions, Inc.	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Montacargas Yale de Mexico, S.A. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-01677402				Briggs Equipment, S.A. de C.V.	MEX	NIA	Briggs Industrial Solutions, Inc.	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-01677402				Briggs Equipment, S.A. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5197776				Briggs UK Holdings, Inc.	DE	NIA	Briggs International, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-3223561				Briggs Equipment UK Limited	GBR	NIA	Briggs UK Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Neckar Investments Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Maxim (GB) Limited	GBR	NIA	Neckar Investments Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Rosemount Holdings Ltd.	ZZZ	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Access Plus (Scotland) Ltd.	ZZZ	NIA	Rosemount Holdings Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Trainingplus.Com Ltd.	ZZZ	NIA	Rosemount Holdings Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					J.B. Plant Hire (Dungannon) Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					J.B. Plant Hire Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					BE Finance Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hitec Lift Trucks Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Balloo Hire Centre Limited	IRL	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Aerial Platform Hire Limited	IRL	NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hiremech Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hiremech Limited	GBR	NIA	Hiremech Holdings Limited	Ownership	100.0	SEI ESOT	NO	

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00000	Sammons Enterprises, Inc. ESOT	00000					Northern Forklift (Scotland) Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Briggs Equipment Ireland Limited	IRL	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Galway Pland and Tool Hire Limited	IRL	NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Blulift Limited	IRL	NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Bannagroe Limited	IRL	NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Laois Hire Services Limited	IRL	NIA	Bannagroe Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Balloo Hire Limited	IRL	NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Services Holding Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Services Limited	GBR	NIA	AmeyBriggs Services Holding Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Fleet and Equipment Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GFL Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Gwynedd Forklifts Limited	GBR	NIA	GFL Holdings Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GFL Access Limited	GBR	NIA	GFL Holdings Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Forkway Group Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Forkway Limited	GBR	NIA	Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Forkway (Hire) Limited	GBR	NIA	Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Solent Forklift Trucks Limited	GBR	NIA	Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Nishhen Denshi Limited	GBR	NIA	Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-2650301				Sammons Infrastructure, Inc.	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-3594738				550 Capital, Inc.	DE	NIA	Sammons Infrastructure, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Trail Boss Partners, LLC	DE	NIA	550 Capital, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Cast Iron Energy, LLC	DE	NIA	550 Capital, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Relay Energy Partners, LLC	DE	NIA	550 Capital, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sonterra Energy, LLC	DE	NIA	550 Capital, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-1236413				Connect18 Energy Holdings, Inc.	DE	NIA	Sammons Infrastructure, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Flagship Energy, LLC	DE	NIA	Connect18 Energy Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4744404				Sammons Renewable Energy Holdings, Inc.	DE	NIA	Sammons Infrastructure, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2577924				SRE OpCo, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4750081				SRE Solar OpCo, Inc.	DE	NIA	SRE OpCo, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4848700				SRE Blocker #1, Inc.	DE	NIA	SRE Solar OpCo, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-1592062				SRE NC Solar, LLC	DE	NIA	SRE Blocker #1, Inc.	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-1592268				SRE Utility Solar 1, LLC	DE	NIA	SRE NC Solar, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-0605243				Heelstone Energy, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-0843832				Dement Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3508121				Raeford Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	

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00000	Sammons Enterprises, Inc. ESOT	00000	46-2577874				Duplin Solar II, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2514639				North Carolina Solar III, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1308152				Heelstone Energy II, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1605448				ABV Holdings, LLC	NC	NIA	Heelstone Energy II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-4871374				Albemarle Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0931096				Broadway Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-4878156				Van Slyke Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1868230				Heelstone Energy III, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1933734				SRK Holdings, LLC	NC	NIA	Heelstone Energy III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Kenansville Solar Farm, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Red Hill Solar Center, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Samarcand Solar Farm, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-2396243				Heelstone Energy IV, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-3678451				PV Project Holdings I, LLC	NC	NIA	Heelstone Energy IV, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					BRE NC Solar 1, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Shelby Randolph Road Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Lafayette Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Rockingham Solar, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SID Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					York Road Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-2406110				Heelstone Energy V, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-4256964				PV Project Holdings II, LLC	NC	NIA	Heelstone Energy V, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Aspen Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Balsam Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Cedar Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Elm Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sweetgum Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-2424537				Heelstone Energy VI, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-4326410				PV Project Holdings III, LLC	NC	NIA	Heelstone Energy VI, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Morgan Farm, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Laurinburg Solar, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Nashville Farms, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Newton Grove 1 NC, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Selma NC 1, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Smithfield 1 NC, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-4419884				Heestone Energy VII, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings IV, LLC	NC	NIA	Heelstone Energy VII, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Durham Solar, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Innovative Solar 23, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Red Toad 1425 A Powatan Road, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ZV Solar 3, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-4430118				Heelstone Energy VIII, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-4374596				PV Project Holdings V, LLC	NC	NIA	Heelstone Energy VIII, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Cornwall Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Crestwood Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Harrell's Hill Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	

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00000	Sammons Enterprises, Inc. ESOT	00000					Highland Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Littlefield Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Land Holdings, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4678378				SRE Focalpoint Holdings, Inc	DE	NIA	SRE Solar OpCo, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4749765				SRE Focalpoint, LLC	DE	NIA	SRE Focalpoint Holdings, Inc.	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4738175				SRE Focalpoint Member, LLC	DE	NIA	SRE Focalpoint, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4721371				SRE DevCo, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro DevCo, Inc.	DE	NIA	SRE DevCo, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4898487				SRE Hydro Canada-1, LLC	DE	NIA	SRE Hydro DevCo, Inc.	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Renewable Energy Canada Holdings Inc.	CAN	NIA	SRE Hydro Canada-1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro Canada Corp	CAN	NIA	Sammons Renewable Energy Canada Holdings Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro Canada General Services Ltd.	CAN	NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power LP	CAN	NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power GP Ltd.	CAN	NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power LP	CAN	NIA	Clemina Hydro Power GP Ltd.	Ownership		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power LP	CAN	NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power GP Ltd.	CAN	NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power LP	CAN	NIA	Serpentine Hydro Power GP Ltd.	Ownership		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power LP	CAN	NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power GP Ltd.	CAN	NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power LP	CAN	NIA	Columbia Mountains Power GP Ltd.	Ownership		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power GP Ltd.	CAN	NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power LP	CAN	NIA	English Hydro Power GP Ltd.	Ownership		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power LP	CAN	NIA	Columbia Mountains Power LP	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Wind OpCo Inc.	DE	NIA	SRE OpCo, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4849495				SRE Blocker #2, Inc.	DE	NIA	SRE Wind OpCo, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-3652046				SRE Midway LLC	DE	NIA	SRE Blocker #2, Inc.	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-3637701				SRE Midway HoldCo LLC	DE	NIA	SRE Midway LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-3625836				SRE Midway Member LLC	DE	NIA	SRE Midway HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-3625836				Midway Wind, LLC	DE	NIA	SRE Midway Member LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4858288				SRE Blocker #3, Inc.	DE	NIA	SRE Wind OpCo, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-2182362				SRE Rio Bravo, LLC	DE	NIA	SRE Blocker #3, Inc.	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Rio Bravo Wind Renewables, LLC	DE	NIA	SRE Rio Bravo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1895548				Rio Bravo Wind Capital, LLC	DE	NIA	Rio Bravo Wind Renewables, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4858370				SRE Blocker #4, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2838232				Sammons Equity Alliance, Inc.	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-1152016				Sammons Capital, Inc.	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0460383				Enterhealth, LLC	TX	NIA	Sammons Capital, Inc.	Ownership	21.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Nextgen Re Holdings, LLC	DE	NIA	Sammons Capital, Inc.	Ownership	100.0	SEI ESOT	NO	

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00000	Sammons Enterprises, Inc. ESOT	00000					Neworld Energy Investor LLC	DE	NIA	Nextgen Re Holdings, LLC	Ownership	90.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3504425				Neworld.Energy Holdings, LLC	DE	NIA	Nextgen Re Holdings, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3504425				Neworld.Energy Holdings, LLC	DE	NIA	Gerrity Holdings LLC	Ownership	3.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2082139				Neworld.Energy LLC	NV	NIA	Neworld.Energy Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2879653				Sammons Power Development, Inc.	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	73-1186819				Otter, Inc	OK	NIA	Sammons Power Development, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2880167				Gila Bend Power Partners, LLC	DE	NIA	Sammons Power Development, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-1190748				PR Holdings Inc	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-3173187				Pathfinder Ranches, LLC	WY	NIA	PR Holdings Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-3173187				Sweetwater River Conservancy, LLC	WY	NIA	Pathfinder Ranches, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1868169				Sweetwater River Conservancy Greater Sage-Grouse Habitat Bank, LLC	WY	NIA	Sweetwater River Conservancy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1894969				Sweetwater River Conservancy Bald and Golden Eagle Bank, LLC	WY	NIA	Sweetwater River Conservancy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1832295				Sweetwater River Conservancy Wetland Mitigation Bank, LLC	WY	NIA	Sweetwater River Conservancy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Bison Bend, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Buzzard Bird Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Cardwell Access Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Cardwell Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Dumbell Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Miracle Mile Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Pathfinder Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Perkins Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Sand Creek, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Stewart Creek Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Sun Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Two Iron Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0879029				Pathfinder Land and Ranch Management, LLC	WY	NIA	Pathfinder Ranches, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Beulah Belle Grazing Association, LLC	WY	NIA	Pathfinder Dumbell Ranch, LLC	Ownership	100.0	SEI ESOT	NO	

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00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Buzzard Bird Ranch, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Pathfinder Ranch, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Miracle Mile Ranch, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Sand Creek, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Cardwell Ranch, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Bison Bend, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Perkins Ranch, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Cardwell Access, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Two Iron Ranch, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Stewart Creek Grazing Association, LLC	WY	NIA	Pathfinder Sun Ranch, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Stewart Creek Grazing Association, LLC	WY	NIA	Pathfinder Stewart Creek Ranch, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2178848				Compatriot Capital, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2093595				CCE Funding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Manager LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Horizon LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial Holdings LLC	DE	NIA	CCI Horizon LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI MF Holdings LLC	DE	NIA	CCI Horizon LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Retail Holdings LLC	DE	NIA	CCI Horizon LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					K2 Development, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1279971				KDC HoldCo LLC	DE	NIA	K2 Development, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					KDC Park Center Investments One LLC	DE	NIA	KDC HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					KDC Park Center Investments Two LLC	DE	NIA	KDC HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - KDC Oncor Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-3760583				KDC OEDC Investments One LP	TX	NIA	CCI Industrial - KDC Oncor Investor LLC	Ownership	75.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2775585				CCI Residential LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4414103				Albion Residential LLC	DE	NIA	CCI Residential LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4444468				Albion Construction LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4444468				Albion HoldCo LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Evanston Investors I, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4523474				Albion at Evanston, LLC	DE	NIA	Albion at Evanston Investors I, LLC	Ownership	100.0	SEI ESOT	NO	

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00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Oak Park Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5240902				Albion at Oak Park Investors I, LLC	DE	NIA	Albion at Oak Park Member, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Oak Park, LLC	DE	NIA	Albion at Oak Park Investors I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Parklane GP, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4423717				Albion at Parklane Limited Partner, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	25-1425737				Pent House Associates	DE	NIA	Albion at Parklane Limited Partner, LLC	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	25-1425737				Pent House Associates	DE	NIA	Albion at Parklane GP, LLC	Ownership	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Highland Park, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2514861				AJ Highland Park Investors, LLC	DE	NIA	Albion at Highland Park, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Jacobs Highland Park, LLC	DE	NIA	AJ Highland Park Investors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at New Forum Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2514861				New Forum Apartments JV Investors, LLC	DE	NIA	Albion at New Forum Member, LLC	Ownership	10.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					New Forum Owner LLC	DE	NIA	New Forum Apartments JV Investors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion in the Gulch Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2667963				Albion in the Gulch Investors, LLC	DE	NIA	Albion in the Gulch Member, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion in the Gulch, LLC	DE	NIA	Albion in the Gulch Investors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Renaissance Place, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-4134562				AJ Renaissance Place Investors, LLC	DE	NIA	Albion at Renaissance Place, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Jacobs Renaissance Place, LLC	DE	NIA	AJ Renaissance Place Investors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-2079440				Albion at Palatine, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion St. Louis, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4009140				AK St. Louis Manager, LLC	DE	NIA	Albion St. Louis, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4014851				AK St. Louis Holdings, LLC	DE	NIA	AK St. Louis Manager, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AK St. Louis Owner, LLC	DE	NIA	AK St. Louis Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3885114				SLBCA Holding LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3072487				Soo Line Building City Apartments LLC	DE	NIA	SLBCA Holding LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	DE	NIA	Albion HoldCo LLC	Ownership	98.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	DE	NIA	JLB Chapman GP LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	DE	NIA	CCI Residential LLC	Ownership	2.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-3984532				JLB Chapman GP LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2282391				Albion 636 Division, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion on Lake Cook Mezz, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2143965				Albion on Lake Cook, LLC	DE	NIA	Albion on Lake Cook Mezz, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Murfreesboro Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
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00000	Sammons Enterprises, Inc. ESOT	00000	88-2456865				Albion Murfreesboro Investors, LLC	DE	NIA	Albion Murfreesboro Member, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2440458				Albion at Murfreesboro, LLC	DE	NIA	Albion Murfreesboro Investors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-2566125				CCI Historic, Inc	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-3821611				Albion Music Row, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Music Row II, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-3733634				Albion Lawrenceville, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Des Peres, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	39-2950834				AK Des Peres Manager, LLC	DE	NIA	Albion Des Peres, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0497080				VGH/Dallas LLC	DE	NIA	CCI Residential LLC	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2765840				CCI/HTC, Inc	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-1962246				E2M Holdings, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	30.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-1962023				E2M Partners, LLC	DE	NIA	E2M Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2811198				Legacy KDC Holdings, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3880287				JLB Partners LLC	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-1997454				JLB BUILDERS LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0153203				JLB REALTY LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4702578				JLB RESIDENTIAL LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4817766				JLB Stafford Land LP	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2441843				JLB 2728 Cedar Springs, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2441843				JLB 2728 Cedar Springs, LP	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean LLC	DE	NIA	Compatriot Capital, Inc	Ownership	39.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean LLC	DE	NIA	JLB McLean Partners LP	Ownership	21.9	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean Partners LP	DE	NIA	JLB Partners LLC	Ownership	65.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB West Paces Phase I L.P.	TX	NIA	Compatriot Capital, Inc	Ownership	80.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB West Paces Phase I L.P.	TX	NIA	JLB Partners LLC	Ownership	19.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB West Paces Phase I L.P.	TX	NIA	JLB West Paces Phase I GP LLC	Management	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					JLB West Paces Phase I GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Westfields Investor LLC (fka CCI Ohana LLC)	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-3619943				JLB CCI Westfields LLC	DE	NIA	CCI Westfields Investor LLC (fka CCI Ohana LLC)	Ownership	80.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-3619943				JLB CCI Westfields LLC	DE	NIA	JLB Partners LLC	Ownership	11.6	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI MFH - JLB 64M Investor LLC	DE	NIA	CCI MF Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-2884850				JLB 64th and Mayo Phase I LLC	DE	NIA	CCI MFH - JLB 64M Investor LLC	Ownership	87.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-2884850				JLB 64th and Mayo Phase I LLC	DE	NIA	JLB Partners LLC	Ownership	5.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2885037				Ski Partners, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	85.4	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-0389296				SP Land Company, LLC	DE	NIA	Ski Partners, LLC	Ownership	80.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8563569				Ski Partners II, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	32.8	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1845293				Woodbine Legacy Investment Partners, LP	DE	NIA	Compatriot Capital, Inc	Ownership	45.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367956				Woodbine Legacy Pref Partners, LP	DE	NIA	Compatriot Capital, Inc	Ownership	42.1	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367046				Woodbine Legacy Holdings, LLC	DE	NIA	Woodbine Legacy Investment Partners, LP	Ownership	93.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367046				Woodbine Legacy Holdings, LLC	DE	NIA	Woodbine Legacy Pref Partners, LP	Ownership	7.0	SEI ESOT	NO	

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00000	Sammons Enterprises, Inc. ESOT	00000	84-2200867				Gerrity Holdings LLC	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Group, LLC	DE	NIA	Gerrity Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P.	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P.	DE	NIA	Gerrity Retail Partners 3, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Retail Partners 3, LLC	DE	NIA	Gerrity Group, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P.	DE	NIA	GRF Special, LLC	Ownership	4.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5513736				GRF Special, LLC	DE	NIA	Gerrity Group, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5513736				GRF Special, LLC	DE	NIA	Gerrity Retail Investors 3, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-0526222				Gerrity Retail Investors 3, LLC	DE	NIA	Gerrity Group, LLC	Ownership	94.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Retail Fund 3 Management, LLC	DE	NIA	Gerrity Group, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI GG Prime 1 LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-3614656				Gerrity Prime 1, LLC	DE	NIA	CCI GG Prime 1 LLC	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-3614656				Gerrity Prime 1, LLC	DE	NIA	Gerrity Group, LLC	Management	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Stanford GP1, LLC	DE	NIA	Gerrity Prime 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Redondo Prime 1, LLC	DE	NIA	Gerrity Prime 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Victory GP1, LLC	DE	NIA	Gerrity Prime 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Arvada Prime I, LLC	DE	NIA	Gerrity Prime 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-1520523				Gerrity Bridge, LLC	DE	NIA	Gerrity Prime 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Ballad Gerrity Bridge, LLC	DE	NIA	Gerrity Bridge, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Oswego Gerrity Bridge, LLC	DE	NIA	Gerrity Bridge, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Union Gerrity Bridge, LLC	DE	NIA	Gerrity Bridge, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI SSL Holding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-0799208				Silverstone Senior Living, LLC	DE	NIA	CCI SSL Holding LLC	Ownership	37.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Tysons SL, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-0782247				Silverstone Tysons, LP	DE	NIA	CCI Tysons SL, LLC	Ownership	85.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2413782				Silverstone Tysons Owner, LLC	DE	NIA	Silverstone Tysons, LP	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Bethesda SL LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1558132				Silverstone Bethesda, LP	DE	NIA	CCI Bethesda SL LLC	Ownership	85.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1539060				Silverstone Bethesda Owner, LLC	DE	NIA	Silverstone Bethesda, LP	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI SSL Funding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-1607554				SSL CCI Funding, LLC	DE	NIA	CCI SSL Funding LLC	Ownership	85.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Alexandria SL LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2873070				Silverstone Alexandria II, LP	DE	NIA	CCI Alexandria SL LLC	Ownership	90.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2889104				Silverstone Alexandria II Owner, LLC	DE	NIA	Silverstone Alexandria II, LP	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI JSC Holdings LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4165203				Jackson-Shaw Holdings LLC	DE	NIA	CCI JSC Holdings LLC	Ownership	44.8	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4172460				JSC Manager LLC	DE	NIA	Jackson-Shaw Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-1392561				Jackson-Shaw Company LLC	DE	NIA	Jackson-Shaw Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - JSC Lakeview I Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4649749				JSC-CCI Lakeview I JV LLC	DE	NIA	CCI Industrial - JSC Lakeview I Investor LLC	Ownership	95.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4649749				JSC-CCI Lakeview I JV LLC	DE	NIA	Jackson-Shaw Company LLC	Ownership	3.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4697227				JSC-CCI Lakeview I Mezz LLC	DE	NIA	JSC-CCI Lakeview I JV LLC	Ownership	100.0	SEI ESOT	NO	

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00000	Sammons Enterprises, Inc. ESOT	00000	93-4640785				JSC-CCI Lakeview I LLC	DE	NIA	JSC-CCI Lakeview I Mezz LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - JSC Lakeview II Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4729013				JSC-CCI Lakeview II JV LLC	DE	NIA	CCI Industrial - JSC Lakeview II Investor LLC	Ownership	95.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4729013				JSC-CCI Lakeview II JV LLC	DE	NIA	Jackson-Shaw Company LLC	Ownership	3.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - JSC Lakeview II - SAF BTS Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	99-1869133				JSC-CCI Lakeview II - SAF BTS, LLC	DE	NIA	CCI Industrial - JSC Lakeview II - SAF BTS Investor LLC	Ownership	95.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	99-1869133				JSC-CCI Lakeview II - SAF BTS, LLC	DE	NIA	Jackson-Shaw Company LLC	Ownership	3.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - JSC Landis I Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4845915				JSC-CCI Landis I, LLC	DE	NIA	CCI Industrial - JSC Landis I Investor LLC	Ownership	95.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4845915				JSC-CCI Landis I, LLC	DE	NIA	Jackson-Shaw Company LLC	Ownership	3.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - JSC Landis II Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4863935				JSC-CCI Landis II, LLC	DE	NIA	CCI Industrial - JSC Landis II Investor LLC	Ownership	95.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4863935				JSC-CCI Landis II, LLC	DE	NIA	Jackson-Shaw Company LLC	Ownership	3.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - JSC Georgetown I Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4159965				JSC-CCI Georgetown I JV LLC	DE	NIA	CCI Industrial - JSC Georgetown I Investor LLC	Ownership	94.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4159965				JSC-CCI Georgetown I JV LLC	DE	NIA	Jackson-Shaw Company LLC	Ownership	3.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - JSC Georgetown II Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4166558				JSC-CCI Georgetown II JV LLC	DE	NIA	CCI Industrial - JSC Georgetown II Investor LLC	Ownership	95.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4166558				JSC-CCI Georgetown II JV LLC	DE	NIA	Jackson-Shaw Company LLC	Ownership	3.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - JSC Richey Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	39-2676198				JSC-CCI Richey, LLC	DE	NIA	CCI Industrial - JSC Richey Investor LLC	Ownership	95.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	39-2676198				JSC-CCI Richey, LLC	DE	NIA	Jackson-Shaw Company LLC	Ownership	3.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI MAC 5BW LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2734766				5 Burlington Woods JV, LLC	DE	NIA	CCI MAC 5BW LLC	Ownership	44.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2699022				5 Burlington Woods, LLC	DE	NIA	5 Burlington Woods JV, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Atlanta Industrial LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-1419954				ATCAP-CCI Atlanta Industrial, LLC	DE	NIA	CCI Atlanta Industrial LLC	Ownership	92.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-1386097				Atlas Atlanta Cobb International, LLC	DE	NIA	ATCAP-CCI Atlanta Industrial, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-1395801				Atlas Atlanta Mountain Industrial, LLC	DE	NIA	ATCAP-CCI Atlanta Industrial, LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	Sammons Enterprises, Inc. ESOT	00000	93-1419540				Atlas Atlanta Oakcliff, LLC	DE	NIA	ATCAP-CCI Atlanta Industrial, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-1397185				Atlas Atlanta Royal Atlanta, LLC	DE	NIA	ATCAP-CCI Atlanta Industrial, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-1398438				Atlas Atlanta Tuckerstone, LLC	DE	NIA	ATCAP-CCI Atlanta Industrial, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - ATCAP Atlanta II Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	99-3117646				ATCAP-CCI Atlanta Industrial II, LLC	DE	NIA	CCI Industrial - ATCAP Atlanta II Investor LLC	Ownership	95.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	99-2923267				Atlas Atlanta II Shackleford, LLC	DE	NIA	ATCAP-CCI Atlanta Industrial II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	99-2939374				Atlas Atlanta II International, LLC	DE	NIA	ATCAP-CCI Atlanta Industrial II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	99-2939564				Atlas Atlanta II Park, LLC	DE	NIA	ATCAP-CCI Atlanta Industrial II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	99-2939734				Atlas Atlanta II Doan, LLC	DE	NIA	ATCAP-CCI Atlanta Industrial II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - ATCAP Emerson Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-1492317				ATCAP-CCI Emerson Industrial, LLC	DE	NIA	CCI Industrial - ATCAP Emerson Investor LLC	Ownership	95.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-1492648				Atlas Emerson, LLC	DE	NIA	ATCAP-CCI Emerson Industrial, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - ATCAP Flint Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-1483539				ATCAP-CCI Flint Industrial, LLC	DE	NIA	CCI Industrial - ATCAP Flint Investor LLC	Ownership	95.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-1650009				Atlas Flint 146, LLC	DE	NIA	ATCAP-CCI Flint Industrial, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-1661254				Atlas Flint Air Center, LLC	DE	NIA	ATCAP-CCI Flint Industrial, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-1650199				Atlas Flint Bergen, LLC	DE	NIA	ATCAP-CCI Flint Industrial, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-1661104				Atlas Flint Dorothy, LLC	DE	NIA	ATCAP-CCI Flint Industrial, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-1650109				Atlas Flint International, LLC	DE	NIA	ATCAP-CCI Flint Industrial, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-1661387				Atlas Flint Lake Emma, LLC	DE	NIA	ATCAP-CCI Flint Industrial, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-1687920				Atlas Flint Park Row, LLC	DE	NIA	ATCAP-CCI Flint Industrial, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - ATCAP Brookville Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-3913328				ATCAP-CCI Brookville Industrial, LLC	DE	NIA	CCI Industrial - ATCAP Brookville Investor LLC	Ownership	95.0	SEI ESOT	NO	

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00000	Sammons Enterprises, Inc. ESOT	00000	33-3913113				Atlas Brookville, LLC	DE	NIA	ATCAP-CCI Brookville Industrial, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - ATCAP Riverbend Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	39-2118021				ATCAP-CCI Riverbend Industrial, LLC	DE	NIA	CCI Industrial - ATCAP Riverbend Investor LLC	Ownership	95.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	39-2143946				Atlas Riverbend, LLC	DE	NIA	ATCAP-CCI Riverbend Industrial, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI MFH - KV Tribeca/Encore Investor LLC	DE	NIA	CCI MF Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4330020				KV Tribeca/Encore Holdings, LLC	DE	NIA	CCI MFH - KV Tribeca/Encore Investor LLC	Ownership	75.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4307102				KV Tribeca Apartments, LLC	DE	NIA	KV Tribeca/Encore Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	99-2756454				KV Encore Apartments, LLC	DE	NIA	KV Tribeca/Encore Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI MFH - KV San Cierra Investor LLC	DE	NIA	CCI MF Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	99-4555909				KV San Cierra Holdings, LLC	DE	NIA	CCI MFH - KV San Cierra Investor LLC	Ownership	85.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	99-4530811				KV San Cierra Apartments, LLC	DE	NIA	KV San Cierra Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI MFH - KV Desert View Investor LLC	DE	NIA	CCI MF Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	39-2115882				KV Desert View Holdings, LLC	DE	NIA	CCI MFH - KV Desert View Investor LLC	Ownership	90.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	39-2091234				KV Desert View Apartments, LLC	DE	NIA	KV Desert View Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI MFH - KV Vera Sanford Investor LLC	DE	NIA	CCI MF Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - SM Cary Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4194849				SFG Cary Investors, LLC	DE	NIA	CCI Industrial - SM Cary Investor LLC	Ownership	95.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SFG Cary, LLC	DE	NIA	SFG Cary Investors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - SM Locust Grove Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	99-2033251				SFG Locust Grove Investors, LLC	DE	NIA	CCI Industrial - SM Locust Grove Investor LLC	Ownership	95.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SFG Locust Grove, LLC	GA	NIA	SFG Locust Grove Investors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Retail - GBT TX Sprouts Investor LLC	DE	NIA	CCI Retail Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	99-3601235				GBT-CCI TX Sprouts JV, LLC	DE	NIA	CCI Retail - GBT TX Sprouts Investor LLC	Ownership	82.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	99-1606890				Burleson Wilshire Investment Partners, LLC	DE	NIA	GBT-CCI TX Sprouts JV, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	99-3248297				800 Main Street Providence Village Owner, LLC	DE	NIA	GBT-CCI TX Sprouts JV, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	99-3288508				19160 West Bellfort Richmond Owner, LLC	DE	NIA	GBT-CCI TX Sprouts JV, LLC	Ownership	100.0	SEI ESOT	NO	

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00000	Sammons Enterprises, Inc. ESOT	00000	99-5017288				Kyle Kohlers Crossing, LLC	DE	NIA	GBT-CCI TX Sprouts JV, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - M2G Inwood Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-2890281				1110 Inwood Holdings, LLC	DE	NIA	CCI Industrial - M2G Inwood Investor LLC	Ownership	90.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					1110 Inwood, LLC	DE	NIA	1110 Inwood Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3960584				SAGE Assets, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2738314				Sammons Distribution Holdings, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-0155260				Sammons BW, Inc	DE	NIA	Sammons Distribution Holdings, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2766799				Parkway Mortgage, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	59-1275568				Asheville Resolution Corporation	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

9.Business not written

Bar Code:

1. 6604420254900000002

2. 6604420253650000002

3. 6604420254450000002

5. 6604420254470000002

7. 6604420254490000002

8. 6604420257000010000

9. 6604420242220010000

OVERFLOW PAGE FOR WRITE-INS

LQ002 Additional Aggregate Lines for Page 02 Line 25.
*ASSETS

	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 – 2)	4 December 31 Prior Year Net Admitted Assets
2504. Separate account fund revenues receivable	1,949,379		1,949,379	2,005,179
2505. Leasehold improvements	1,122,077	1,122,077		
2597. Summary of remaining write-ins for Line 25 from Page 02	3,071,456	1,122,077	1,949,379	2,005,179

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

	1 Current Statement Date	2 December 31 Prior Year
2504. Abandoned property	18,684,677	23,627,319
2505. Miscellaneous liability	5,939,042	8,889,260
2506. Contra accrual for post employment benefits	(25,431,093)	(25,431,093)
2597. Summary of remaining write-ins for Line 25 from Page 03	(807,374)	7,085,486

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. Miscellaneous income	995,713	2,745,953	2,180,967
08.305. Foreign exchange gain (loss)	10,402	(4,731)	(12,554)
08.397. Summary of remaining write-ins for Line 8.3 from Page 04	1,006,115	2,741,222	2,168,412

LQ004 Additional Aggregate Lines for Page 04 Line 27.
*SUMOPS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Miscellaneous expense	414,810	499,960	1,579,625
2705. Transfer to IMR - ceded	(669,903)	1,330,993	1,465,198
2797. Summary of remaining write-ins for Line 27 from Page 04	(255,093)	1,830,953	3,044,823

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	95,965,693	98,401,561
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	1,109,712	160,974
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other-than-temporary impairment recognized		
8. Deduct current year's depreciation	1,309,980	2,596,842
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	95,765,425	95,965,693
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	95,765,425	95,965,693

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	3,911,812,305	3,802,626,518
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	201,426,498	659,882,474
2.2 Additional investment made after acquisition	149,657,538	132,985,633
3. Capitalized deferred interest and other		704,054
4. Accrual of discount	179,824	279,964
5. Unrealized valuation increase/(decrease)		
6. Total gain (loss) on disposals	(7,172,048)	(21,739,538)
7. Deduct amounts received on disposals	318,208,575	662,926,801
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	58,031,142	
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,879,664,400	3,911,812,305
12. Total valuation allowance	(22,704,908)	(17,949,898)
13. Subtotal (Line 11 plus Line 12)	3,856,959,492	3,893,862,407
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	3,856,959,492	3,893,862,407

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	4,573,699,226	4,592,546,519
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	692,658,516	159,894,627
2.2 Additional investment made after acquisition	562,612,297	698,004,179
3. Capitalized deferred interest and other		
4. Accrual of discount	1,238,233	3,668,259
5. Unrealized valuation increase/(decrease)	(101,645,283)	(31,857,708)
6. Total gain (loss) on disposals	(6,661,330)	59,392,248
7. Deduct amounts received on disposals	495,742,736	899,845,151
8. Deduct amortization of premium, depreciation and proportional amortization	3,196,277	6,488,522
9. Total foreign exchange change in book/adjusted carrying value	3,407,385	(1,615,225)
10. Deduct current year's other-than-temporary impairment recognized	1,733,760	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,224,636,271	4,573,699,226
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	5,224,636,271	4,573,699,226

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	58,717,772,448	56,841,357,803
2. Cost of bonds and stocks acquired	6,713,552,355	9,629,863,516
3. Accrual of discount	70,182,750	164,102,903
4. Unrealized valuation increase/(decrease)	(53,100,503)	76,826,528
5. Total gain (loss) on disposals	16,272,755	(317,724,917)
6. Deduct consideration for bonds and stocks disposed of	5,190,302,647	7,559,967,565
7. Deduct amortization of premium	9,550,529	58,964,862
8. Total foreign exchange change in book/adjusted carrying value	6,425,235	(1,244,346)
9. Deduct current year's other-than-temporary impairment recognized	11,184,175	58,478,449
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	85,209	2,001,837
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	60,260,152,897	58,717,772,448
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	60,260,152,897	58,717,772,448

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)	20,771,834,870	43,409,752,151	43,698,982,627	75,884,770	20,771,834,870	20,558,489,164		19,912,072,646
2. NAIC 2 (a)	16,865,899,981	533,185,011	445,147,706	(148,188,116)	16,865,899,981	16,805,749,170		16,905,090,730
3. NAIC 3 (a)	937,519,793	22,784,700	11,462,192	102,754,124	937,519,793	1,051,596,425		992,048,904
4. NAIC 4 (a)	463,020,667	2,396,332	24,641,485	17,441,378	463,020,667	458,216,892		432,616,986
5. NAIC 5 (a)	74,132,496	570,588	52,801,333	(5,482,015)	74,132,496	16,419,736		106,998,685
6. NAIC 6 (a)	1,727,972	266,204	(44,835,725)	(9,657,636)	1,727,972	37,172,265		2,185,615
7. Total ICO	39,114,135,779	43,968,954,987	44,188,199,619	32,752,505	39,114,135,779	38,927,643,652		38,351,013,566
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	15,562,048,757	665,752,304	519,173,202	288,919,585	15,562,048,757	15,997,547,444		15,819,210,745
9. NAIC 2	3,089,843,695	153,789,234	100,362,159	(223,196,528)	3,089,843,695	2,920,074,242		2,954,936,015
10. NAIC 3	310,249,781	22,391,931	9,507,625	370,711	310,249,781	323,504,798		387,517,478
11. NAIC 4	104,992,750	520,248	10,800,804	1,304,080	104,992,750	96,016,274		148,442,333
12. NAIC 5	61,787,676		45,261	12,864	61,787,676	61,755,279		64,158,665
13. NAIC 6	1,235,992		29,711	(112,891)	1,235,992	1,093,390		1,218,752
14. Total ABS	19,130,158,651	842,453,717	639,918,762	67,297,821	19,130,158,651	19,399,991,427		19,375,483,988
PREFERRED STOCK								
15. NAIC 1	71,160,840			(1,211,304)	71,160,840	69,949,536		71,278,020
16. NAIC 2	629,241,373	99,714	49,624,925	(1,127,978)	629,241,373	578,588,184		658,944,879
17. NAIC 3	44,121,280			(1,846,320)	44,121,280	42,274,960		43,103,920
18. NAIC 4	5,703,768			(260,101)	5,703,768	5,443,667		5,635,601
19. NAIC 5								
20. NAIC 6	1,547,636		98,762	(925,555)	1,547,636	523,319		2,890,000
21. Total Preferred Stock	751,774,897	99,714	49,723,687	(5,371,258)	751,774,897	696,779,666		781,852,420
22. Total ICO, ABS & Preferred Stock	58,996,069,327	44,811,508,418	44,877,842,068	94,679,068	58,996,069,327	59,024,414,745		58,508,349,974

(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 $ 1,632,451,779 ; NAIC 2 $; NAIC 3 $ 3,018,295 ; NAIC 4 $; NAIC 5 $; 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	235,897,012	XXX	235,687,545	564,728	

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	48,649,349	3,006,566
2. Cost of short-term investments acquired	238,651,618	128,924,735
3. Accrual of discount	231,552	279,227
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals	(23,466)	1,832
6. Deduct consideration received on disposals	51,612,040	83,556,445
7. Deduct amortization of premium		6,566
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)	235,897,012	48,649,349
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	235,897,012	48,649,349

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)	473,715,049
2.	Cost Paid/(Consideration Received) on additions	443,216,039
3.	Unrealized Valuation increase/(decrease)	2,608,918
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	466,340,019
6.	Considerations received/(paid) on terminations	466,340,019
7.	Amortization	(436,665,352)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(3,628,638)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	479,246,016
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	479,246,016

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				10,472,071
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change column)				4,580,097
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	(48,993)			
3.14	Section 1, Column 18, prior year	(524,198)	475,205	475,205	
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	(48,993)			
3.24	Section 1, Column 19, prior year plus	(524,198)			
3.25	SSAP No. 108 adjustments		475,205	475,205	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				(3,891,938)
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized				(3,891,938)
4.23	SSAP No. 108 adjustments			(3,891,938)	
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)				15,052,167
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				15,052,167

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	479,246,016	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote – Total Ending Cash Balance	15,052,167	
3.	Total (Line 1 plus Line 2)		494,298,183
4.	Part D, Section 1, Column 6	784,388,332	
5.	Part D, Section 1, Column 7	(290,090,149)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	1,004,438,855	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,004,438,855
10.	Part D, Section 1, Column 9	1,771,431,418	
11.	Part D, Section 1, Column 10	(766,992,563)	
12.	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	657,616	
14.	Part B, Section 1, Column 20	5,064,052	
15.	Part D, Section 1, Column 12	5,721,668	
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	2,094,237,550	1,367,221,762
2. Cost of cash equivalents acquired	94,596,346,536	138,142,054,893
3. Accrual of discount	43,229,433	81,536,067
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals	508,388	48
6. Deduct consideration received on disposals	95,334,748,845	137,496,575,220
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)	1,399,573,062	2,094,237,550
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,399,573,062	2,094,237,550

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		Book/Adjusted Carrying Value	Additional Investment Made After
Description of Property	City	State	Date Acquired	Name of Vendor	Time of Acquisition	Amount of Encumbrances	Less Encumbrances	Acquisition
Acquired by purchase								
Office Building-Computer Room	Sioux Falls	SD	06/27/2024	Fiegen Construction				118,932
0199999 - Acquired by purchase								118,932
Acquired by internal transfer								
0399999 Totals								118,932

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				Expended for Additions, Permanent Improvements and Changes in	Book/Adjusted Carrying Value Less Encumbrances	9	10 Current Year's Other-Than-Temporary	11	12	13	Book/Adjusted Carrying Value Less Encumbrances		Foreign Exchange Gain	Realized	Total Gain	Gross Income Earned Less Interest	Taxes, Repairs
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Encumbrances	Prior Year	Current Year's Depreciation	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.	on Disposal	Amounts Received During Year	(Loss) on Disposal	Gain(Loss) on Disposal	(Loss) on Disposal	Incurred on Encumbrances	and Expenses Incurred
NONE																			
0399999 Totals																			

E01

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		01/16/2025	8.120	(792,434)		57,500,000
3011	Gainesville	VA		01/16/2025	8.120	(606,332)		57,500,000
3012	Gainesville	VA		01/16/2025	8.120	(585,821)		57,500,000
3013	Gainesville	VA		01/16/2025	8.120	(516,783)		57,500,000
4005	Sacramento	CA		02/26/2025	8.027		8,876,873	81,939,781
4004	Roseville	CA		04/07/2025	7.814		11,271,750	300,831,288
1200	Newton	NC		05/16/2025	6.000	39,400,000		60,700,000
4007	Orlando	FL		04/01/2025	7.813		3,350,744	52,522,099
4001	Bay Area	CA		04/03/2025	7.813		13,405,010	215,677,031
4003	Las Vegas	NV		04/30/2025	7.813		596,793	
4011	Islamorada	FL		04/28/2025	7.022	51,877,358	1,168,675	
3005	New Albany	OH		05/29/2025	7.322		13,117,944	1,319,506,791
4012	Ashburn	VA		05/27/2025	6.813	23,580,592		
1201	Inglewood	CA		05/27/2025	6.000	3,558,288	37,946,604	701,038,748
3002	Allen	TX		04/28/2025	6.990		688,393	52,081,900
768	Mobile	AL		04/06/2025	8.000		238,720	416,274
1106	Park City	UT		04/03/2025	6.500		2,571,441	3,168,342
1175	Rosemont	IL		06/04/2025	5.500		300,000	491,686
1135	Los Angeles	CA		04/01/2025	4.600		91,936	124,965
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other						115,914,868	93,624,883	3,018,498,905
Mortgages in Good Standing - Mezzanine Loans								
3010	Gainesville	VA		01/16/2025	8.120	792,434		57,500,000
3011	Gainesville	VA		01/16/2025	8.120	606,332		57,500,000
3012	Gainesville	VA		01/16/2025	8.120	585,821		57,500,000
3013	Gainesville	VA		01/16/2025	8.120	516,783		57,500,000
0699999 - Mortgages in Good Standing - Mezzanine Loans						2,501,370		230,000,000
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)						118,416,238	93,624,883	3,248,498,905
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						118,416,238	93,624,883	3,248,498,905

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																	
1028	Ladera Ranch	CA		06/30/2015	06/27/2025	12,955,680							12,955,680	12,955,680			
991	New York	NY		01/30/2015	05/02/2025	24,876,508							24,876,508	24,876,508			
1007	Secaucus	NJ		05/01/2015	05/01/2025	8,491,562							8,491,562	8,491,562			
1000	Columbia	SC		03/31/2015	04/18/2025	25,885,354							25,885,354	25,885,354			
997	Hyattsville	MD		03/26/2015	04/02/2025	9,310,341							9,310,341	9,310,341			
0199999 - Mortgages closed by repayment						81,519,445							81,519,445	81,519,445			
Mortgages with partial repayments																	
1051	Charleston	SC		09/29/2015		218,927							218,927	218,927			
1054	Orlando	FL		10/01/2015		107,609							107,609	107,609			
1130	San Jose	CA		12/10/2018		178,707							178,707	178,707			
1028	Ladera Ranch	CA		06/30/2015		104,633							104,633	104,633			
4005	Sacramento	CA		10/16/2024		7,032,288							4,766,099	4,766,099			
1184	West Sacramento	CA		12/22/2023		172,688							172,688	172,688			
4004	Roseville	CA		09/27/2024		7,711,347							8,509,171	8,509,171			
4007	Orlando	FL		12/16/2024		4,244,165							4,660,832	4,660,832			
1108	Philadelphia	PA		01/09/2018		79,880							79,880	79,880			
1162	Columbia	SC		08/19/2021		123,290							123,290	123,290			
1122	Baltimore	MD		09/05/2018		92,191							92,191	92,191			
1121	Westminster	CO		08/20/2018		113,977							113,977	113,977			
1001	Irvine	CA		03/31/2015		176,173							176,173	176,173			
19343	Orlando	FL		02/21/2020		21,390							21,390	21,390			
1183	Oakley	CA		12/21/2023		103,363							103,363	103,363			
4001	Bay Area	CA		08/06/2024		6,102,680							8,594,450	8,594,450			
991	New York	NY		01/30/2015		54,162							54,162	54,162			
1059	San Diego	CA		11/02/2015		84,205							84,205	84,205			
1089	Sacramento	CA		12/09/2016		106,417							106,417	106,417			
1140	Denver	CO		05/01/2019		1,235,032							1,235,032	1,235,032			
783	Washington	DC		03/22/2013		11,737							11,737	11,737			
1193	Palo Alto	CA		12/10/2024		160,620							160,620	160,620			
1060	Panama City Beach	FL		10/20/2015		167,783							167,783	167,783			
1007	Secaucus	NJ		05/01/2015		23,304							23,304	23,304			
1153	Wilmington	NC		09/24/2019		583,010							583,010	583,010			
1049	Boston	MA		09/30/2015		179,313		34,468	34,468				179,313	179,313			
995	New York	NY		05/05/2015		97,853							97,853	97,853			
922	Beverly Hills	CA		12/30/2016		126,403							126,403	126,403			
701	Denver	CO		04/16/2010		107,954							107,954	107,954			
742	Vancouver	WA		04/02/2012		111,198							111,198	111,198			
1050	Omaha	NE		09/22/2015		135,717							135,717	135,717			
1149	Nashville	TN		07/25/2019		164,391							164,391	164,391			
1115	San Diego	CA		04/20/2018		134,028							134,028	134,028			
4006	Cranbury	NJ		10/15/2024		2,530,226							2,530,226	2,530,226			
1065	Conroe	TX		11/12/2015		141,966							141,966	141,966			
1120	Rochester	NY		08/02/2018		202,579							202,579	202,579			
1136	Bothell	WA		02/25/2019		87,849							87,849	87,849			
1138U	Coconut Grove	FL		11/15/2022		37,131							37,131	37,131			
1106	Park City	UT		12/27/2017		123,408							129,281	129,281			
1167	Los Angeles	CA		04/07/2022		239,653							239,653	239,653			
1009	Vienna	VA		05/06/2015		82,601							82,601	82,601			
1003	New Carrollton	MD		05/11/2015		225,207							225,207	225,207			
1126	Cleveland	OH		10/18/2018		114,601							114,601	114,601			
1164	West Palm Beach	FL		12/02/2021		229,726							229,726	229,726			
1041	Stamford	CT		08/21/2015		129,502							129,502	129,502			
19336	Clinton	MD		05/16/2019		129,766							129,766	129,766			
4010	Phoenix	AZ		11/07/2024		2,585,076							2,585,076	2,585,076			
1098	Columbia	MD		07/25/2017		102,336							102,336	102,336			

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
4003	Las Vegas	NV		08/08/2024		8,544,174							8,544,174	8,544,174			
930	New York	NY		05/12/2014		379,189							379,189	379,189			
794	South Lake Tahoe	CA		07/18/2013		236,312							236,312	236,312			
1010	Irvine	CA		05/11/2015		204,256							204,256	204,256			
1019	Walnut Creek	CA		06/01/2015		95,981							95,981	95,981			
3005	New Albany	OH		12/12/2024		1,235,988							1,235,988	1,235,988			
1142	Sacramento	CA		06/26/2019		186,222							186,222	186,222			
1137	Campbell	CA		03/14/2019		69,374							69,374	69,374			
1111	Baltimore	MD		01/31/2018		135,617							135,617	135,617			
1138	Coconut Grove	FL		04/11/2019		154,476							154,476	154,476			
970	Greenville	SC		11/20/2014		201,988							201,988	201,988			
1084	Fairfax	VA		06/06/2016		140,791							140,791	140,791			
4002	Bay Area	CA		08/22/2024		7,600,000							7,600,000	7,600,000			
0299999 - Mortgages with partial repayments						56,212,430		34,468	34,468				57,658,375	57,658,375			
Mortgages disposed																	
4005	Sacramento	CA		02/26/2025	04/01/2025								(11,239,296)	(11,239,296)			
0399999 - Mortgages disposed													(11,239,296)	(11,239,296)			
Mortgages transferred																	
0599999 Totals						137,731,875		34,468	34,468				127,938,524	127,938,524			

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												
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												
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			31,077			
000000-00-0	3i NORTH AMERICAN INFRASTRUCTURE FUND B LP	WILMINGTON	DE	3i NORTH AMERICAN INFRASTRUCTURE GP, LLC		10/02/2014			764,281			
000000-00-0	MB SPECIAL OPPORTUNITIES FUND	DOVER	DE	MB SPECIAL OPPORTUNITIES FUND GP, LLC		04/21/2022			119,117			
000000-00-0	MB SPECIAL OPPORTUNITIES FUND II	DOVER	DE	MB SPECIAL OPPORTUNITIES FUND GP, LLC		01/02/2020			3,245,857			
000000-00-0	Greensky Equity Funding LP			Greensky Equity Funding LP		06/20/2025		183,134	692,713			
1599999 - Interests in JV, P'ship or LLCs (Including NRPFs): Bonds - NAIC Designation Not Assigned by SVO - Unaffiliated								183,134	4,853,045			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			32,549,594			
000000-00-0	PINEBRIDGE PREFERRED PARTICIPATION FUND, LP	WILMINGTON	DE	PINEBRIDGE		06/22/2020			3,326,176			
000000-00-0	TIIC 2, S.C.A. SICAR	LUXEMBOURG CITY	LUX	COMPAGNIE BENJAMIN DE ROTHSHILD		04/24/2018			1,096,926			
000000-00-0	JOHN HANCOCK INFRASTRUCTURE FUND, L.P	WILMINGTON	DE	JOHN HANCOCK INFRASTRUCTURE GP, LLC		06/28/2018			1,810,561			
000000-00-0	HUNTER POINT CAPITAL INVESTORS (ONSHORE) LP	WILMINGTON	DE	HUNTER POINT CAPITAL LP		06/16/2023			6,171,171			
000000-00-0	OAKTREE POWER OPPORTUNITIES FUND VI, L.P	CAYMAN ISLAND	CYM	OAKTREE POWER OPPS FUND VI GP		02/11/2022			6,218,905			
000000-00-0	MSA ACCELERATION PARTNERS, LP	WILMINGTON	DE	MSA ACCELERATION PARTNERS, LP		01/19/2022			5,606,254			
1999999 - Interests in JV, P'ship or LLCs (Including NRPFs): Common Stocks - Unaffiliated									56,779,587			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			7,824,634			
000000-00-0	GRE-MONARCH 22 FUNDING, LLC	WILMINGTON	DE	GRE-MONARCH 22 FUNDING, LLC		12/28/2022			2,534,747			
000000-00-0	HARBOR 22 FUNDING, LLC	WILMINGTON	DE	HARBOR 22 FUNDING, LLC		10/26/2023			56,172,356			
000000-00-0	GUGGENHEIM INVESTMENTS FOUNDATIONS FUND-A, LP	VARIOUS				01/29/2025			32,830,331			
000000-00-0	C-SCOF SEED VEHICLE, LP	St Peter Port	GGY	C-SCOF GP LIMITED		03/27/2025			122,000,000			
2199999 - Interests in JV, P'ship or LLCs (Including NRPFs): Real Estate - Unaffiliated									221,362,067			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												
BGH21E-7N-3	GENERATION MORTAGE RMTG - 1050700583 FUNDED 8.085% 07/01/28 DIRECT			DIRECT	5.	11/19/2007			9,585			
BGH21E-8C-6	GENERATION MORTAGE RMTG - 1050700615 FUNDED 8.710% 05/01/26 DIRECT			DIRECT	5.	11/19/2007			17,203			
BGH21E-70-3	GENERATION MORTAGE RMTG - 1050700707 FUNDED 8.085% 12/01/25 DIRECT			DIRECT	5.	11/19/2007			24,566			
BGH21E-6G-9	GENERATION MORTAGE RMTG - 2050700373 FUNDED 8.085% 01/01/27 DIRECT			DIRECT	5.	11/19/2007			20,944			
BGH21E-7X-1	GENERATION MORTAGE RMTG - 2050700396 FUNDED 8.710% 11/01/25 DIRECT			DIRECT	5.	11/19/2007			16,839			
BGH21E-7B-9	GENERATION MORTAGE RMTG - 2050700401 FUNDED 8.085% 09/01/28 DIRECT			DIRECT	5.	11/19/2007			13,094			
BGH21E-8S-1	GENERATION MORTAGE RMTG - 2050700426 FUNDED 8.710% 07/01/27 DIRECT			DIRECT	5.	11/19/2007			13,424			
BGH21E-7F-0	GENERATION MORTAGE RMTG - 2050700438 FUNDED 8.085% 09/01/28 DIRECT			DIRECT	5.	11/19/2007			4,568			
BGH21E-8E-2	GENERATION MORTAGE RMTG - 2050700463 FUNDED 8.710% 09/01/28 DIRECT			DIRECT	5.	11/19/2007			35,115			
BGH21E-6D-6	GENERATION MORTAGE RMTG - 2050700467 FUNDED 8.085% 06/01/28 DIRECT			DIRECT	5.	11/19/2007			11,192			
2599999 - Interests in JV, P'ship or LLCs (Including NRPFs): Other - Unaffiliated									166,530			XXX
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												
Capital Notes - Affiliated												
Collateral Loans - Unaffiliated												

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 Administrative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN ATHOS RE SE			DIRECT	5.B	10/30/2019			1,149,551			
3199999 - Collateral Loans - Unaffiliated									1,149,551			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												
000000-00-0	CEDAR TOPCO A LP	WILMINGTON	DE	ABF		08/08/2024			243,995			
000000-00-0	STEAM MH FUNDING	WILMINGTON	DE	ABF		10/28/2024			74,913			
000000-00-0	FIDELITY EVERGREEN PRIVATE CREDIT RATED FUND LP	BOSTON	MA	GENERAL PARTNER		07/19/2024			780,858			
4499999 - Residual Tranches: Bonds - Unaffiliated									1,099,766			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	PINEBRIDGE PRIVATE CREDIT III PARALLEL RFF, L.P	WILMINGTON	DE	PINEBRIDGE PRIVATE CREDIT III		09/30/2022			1,097,154			
000000-00-0	PINEBRIDGE PRIVATE CREDIT IV PARALLEL RFF, L.P	WILMINGTON	DE	PINEBRIDGE PRIVATE CREDIT IV		04/30/2025		503,856	757,283			
5499999 - Residual Tranches: Other - Unaffiliated								503,856	1,854,437			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								686,990	287,264,984			XXX
6999999 – Subtotals - Affiliated												XXX
7099999 Totals								686,990	287,264,984			XXX

E03.1

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				Book/ Adjusted Carrying Value Less Encumbrances Prior Year	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		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																			
36173M-AA-4	Guggenheim MM CLO 2018-1 Ltd 1.500%		CYM	Paydown	11/20/2018	04/15/2025	318,814							318,814	353,584		34,770	34,770	2,652
0199999 - NBDS That Do Not Reflect a Creditor Rel. in Substance - NAIC Designation Assigned by SVO - Unaffiliated							318,814							318,814	353,584		34,770	34,770	2,652
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																			
17290E-AD-4	CITIBANK C VO 07/29/44 0.000% 07/29/44			CITIGROUP GLOBAL MARKETS INC	07/25/2014	04/01/2025	20,000,000							20,000,000	18,922,000		(1,078,000)	(1,078,000)	100,000
31394M-R7-7	FEDERAL HOME LOAN MORTGAGE COR FHR 2722			Paydown	11/20/2003	06/15/2025	312,058		19,491			19,491		331,549	331,549				6,746
3136AB-MR-1	Fannie Mae FNR 2012-148 CU 0.096% 01/2			Paydown	01/24/2013	06/25/2025													
31393U-DM-2	FannieMae Whole Loan FNR 2003-119 QD 5			Paydown	10/22/2003	06/25/2025	7,232		140			140		7,372	7,372				143
31393U-DY-6	FannieMae Whole Loan FNR 2003-119 QK 3			Paydown	10/23/2003	06/25/2025	14,879		2,086			2,086		16,965	16,965				259
31393U-DL-4	FannieMae Whole Loan FNR 2003-119 SA 5			Paydown	10/22/2003	06/25/2025	12,054		233			233		12,286	12,286				238
31393U-DQ-3	FannieMae Whole Loan FNR 2003-119 SB 6			Paydown	10/22/2003	06/25/2025	3,356		208			208		3,356	3,356				84
31393U-DW-0	FannieMae Whole Loan FNR 2003-119 SD 3			Paydown	10/23/2003	06/25/2025	14,259		1,999			1,999		16,258	16,258				249
31393U-DN-0	FannieMae Whole Loan FNR 2003-119 UG 5			Paydown	10/22/2003	06/25/2025	10,850		208			208		11,058	11,058				215
31393U-DX-8	FannieMae Whole Loan FNR 2003-119 UM 3			Paydown	10/23/2003	06/25/2025	11,779		1,651			1,651		13,431	13,431				205
31393U-DZ-3	FannieMae Whole Loan FNR 2003-119 WA 3			Paydown	10/23/2003	06/25/2025	12,396		1,742			1,742		14,138	14,138				216
31393U-TP-8	FannieMae Whole Loan FNR 2003-134 QC 6			Paydown	12/02/2003	06/25/2025	53,790		(23)			(23)		53,767	53,767				1,586
31393U-TU-7	FannieMae Whole Loan FNR 2003-134 QD 5			Paydown	12/02/2003	06/25/2025	59,631		1,969			1,969		61,600	61,600				1,537
31393U-TN-3	FannieMae Whole Loan FNR 2003-134 SA 6			Paydown	12/02/2003	06/25/2025	65,114		(28)			(28)		65,086	65,086				1,921

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
31393U-TS-2	FannieMae Whole Loan FNR 2003-134 SC 5			Paydown	12/02/2003	06/25/2025	39,796		1,271			1,271		41,067	41,067				1,021
31393U-TV-5	FannieMae Whole Loan FNR 2003-134 UD 5			Paydown	12/02/2003	06/25/2025	45,294		1,496			1,496		46,790	46,790				1,164
31393U-TQ-6	FannieMae Whole Loan FNR 2003-134 WB 6			Paydown	12/02/2003	06/25/2025	45,042		(19)			(19)		45,022	45,022				1,331
31393U-TT-0	FannieMae Whole Loan FNR 2003-134 WG 5			Paydown	12/02/2003	06/25/2025	51,113		1,687			1,687		52,800	52,800				1,317
31394L-Z8-8	Freddie Mac FHR 2711 QD 3.582% 11/15/3			Paydown	10/23/2003	06/15/2025	9,806		(2)			(2)		9,805	9,805				142
31394L-ZA-3	Freddie Mac FHR 2711 QV 5.678% 02/15/3			Paydown	11/12/2003	06/15/2025	39,724		(5)			(5)		39,719	39,719				918
31394L-ZD-7	Freddie Mac FHR 2711 SA 3.582% 11/15/3			Paydown	10/23/2003	06/15/2025	10,812		(2)			(2)		10,811	10,811				156
31394L-ZE-5	Freddie Mac FHR 2711 SC 5.682% 02/15/3			Paydown	11/12/2003	06/15/2025	46,616		(6)			(6)		46,610	46,610				1,078
06367V-TZ-8	BANK OF MONTREAL BMO 0 07/29/44 0.000%		CAN	BANK OF MONTREAL	07/25/2014	04/02/2025	20,000,000							20,000,000	17,540,000		(2,460,000)	(2,460,000)	100,000
63307C-AE-1	NATIONAL BANK OF CANADA NTL BANK OF CANA		CAN	NATIONAL BANK OF CANADA FINANC	07/25/2014	04/01/2025	30,000,000							30,000,000	25,719,432		(4,280,568)	(4,280,568)	150,000
63307C-AF-8	NATIONAL BANK OF CANADA NTL BANK OF CANA		CAN	NATIONAL BANK OF CANADA FINANC	07/25/2014	04/01/2025	15,000,000							15,000,000	12,859,716		(2,140,284)	(2,140,284)	75,000
0399999 - NBDS That Do Not Reflect a Creditor Rel. in Substance - NAIC Designation Not Assigned by SVO - Unaffiliated							85,865,601		33,888			33,888		85,899,490	75,940,638			(9,958,852)	(9,958,852)	445,526
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	GULF OF MEXICO ENERGY INFRASTRUCTURE PLATFORM LLC S-1	WILMINGTON	DE	MAPLES FIDUCIARY SERVICES	07/18/2022	02/18/2025	99,809,399							35,466,262	35,466,262				
1599999 - Interests in JV, P'ship or LLCs (Including NRPFs): Bonds - NAIC Designation Not Assigned by SVO - Unaffiliated							99,809,399							35,466,262	35,466,262				
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	04/21/2025	1,303,235							569,449	569,449				
000000-00-0	OAKTREE OPPORTUNITIES FUND XI	CAYMAN ISLAND	CYM	OAKTREE	07/31/2020	04/10/2025	142,843,447							17,546,183	17,546,183				
000000-00-0	OAKTREE POWER OPPORTUNITIES FUND V, LP	CAYMAN ISLAND	CYM	OAKTREE POWER OPPS FUND GP	01/22/2019	04/18/2025	51,966,439							31,740,794	31,740,794				
000000-00-0	OAKTREE POWER OPPORTUNITIES FUND VI, L.P	CAYMAN ISLAND	CYM	OAKTREE POWER OPPS FUND VI GP	02/11/2022	04/18/2025	104,042,572							4,731,157	4,731,157				
000000-00-0	PT ARCTIC FUND I, LP	ANCHORAGE	AK	PT ARCTIC FUND I GP, LLC	11/09/2015	04/02/2025	25,007,852							14,604,703	14,604,703				
1999999 - Interests in JV, P'ship or LLCs (Including NRPFs): Common Stocks - Unaffiliated							325,163,545							69,192,285	69,192,285				
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	CAMPA FUNDING LLC	VARIOUS		CAMPA	10/13/2021	05/30/2025	91,189,474							465,143	465,143				
000000-00-0	ORINOCO FUNDING LLC	VARIOUS		ORINOCO	10/13/2021	05/30/2025	96,501,728							296,684	296,684				
2199999 - Interests in JV, P'ship or LLCs (Including NRPFs): Real Estate - Unaffiliated							187,691,202							761,828	761,828				
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	06/13/2025	79,319,578							15,232,708	15,232,708				
2399999 - Interests in JV, P'ship or LLCs (Including NRPFs): Mortgage Loans - Unaffiliated							79,319,578							15,232,708	15,232,708				
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																			
747288-AE-0	QBE INSURANCE GROUP LTD QBEAU V5.875 PER		AUS	Corp Action	05/05/2020	05/12/2025	20,814,116		(14,116)			(14,116)		20,800,000	20,800,000				611,000
2999999 - Capital Notes - Unaffiliated							20,814,116		(14,116)			(14,116)		20,800,000	20,800,000				611,000
Capital Notes - Affiliated																			
Collateral Loans - Unaffiliated																			
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN ATHOS RE SE			Redemption 100.0000	10/30/2019	06/05/2025	20,337,558		(336)			(336)		20,337,222	20,337,222				
3199999 - Collateral Loans - Unaffiliated							20,337,558		(336)			(336)		20,337,222	20,337,222				
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																			

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
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																			
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																			
09262E-AR-4	BLACKROCK DLF IX BLACKROCK DLF IX 2021-2			Redemption 100.0000	06/03/2021	04/30/2025	2,292,567	22,238				22,238		2,292,567	2,292,567				577,996
BGH8JE-L1-3	GUGG 2023-5A SUB GUGG 2023-5A SUB 0.00			Redemption 100.0000	07/07/2023	05/05/2025	57,856	1,250				(6,373)		58,840	66,463		7,623	7,623	109,931
40166L-30-7	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201			DIRECT	12/01/2016	05/22/2025	191,519			7,500		(540,745)		146,835	154,334		7,500	7,500	
40166L-30-7	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201			Redemption 100.0000	12/01/2016	05/15/2025	11,664					(32,932)		8,942	127,588		118,645	118,645	22,556
40166L-50-5	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201			DIRECT	12/01/2016	05/22/2025	47,016			61,894		(61,894)		36,046	23,744		(12,302)	(12,302)	3,115
40166L-50-5	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201			Redemption 100.0000	12/01/2016	05/05/2025	3,149			4,145		(4,145)		2,414	19,299		16,885	16,885	685
40166L-70-3	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201			DIRECT	12/01/2016	05/22/2025	65,421			359,276		(359,276)		50,158	47,962		(2,195)	(2,195)	6,600
40166L-70-3	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201			Redemption 100.0000	12/01/2016	05/15/2025	1,128			6,192		(6,192)		864	35,047		34,182	34,182	4,951
78498-AE-3	SPFI WML SPV LLC Touchdown REV E 1L 4/20			Redemption 100.0000	03/18/2024	05/21/2025	(60,509)							(60,509)	(60,509)				(25,589)
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 100.0000	12/01/2022	06/26/2025	156,685		248,468			248,468		405,153	405,153				93,646
4899999 - Residual Tranches: Common Stock - Unaffiliated							2,766,496	23,488	248,468	1,012,807		(740,851)		2,941,310	3,111,648		170,338	170,338	793,891
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 II ISSUER LP	WILMINGTON	DE	GID PROGRAM US GP LLC	09/03/2024	06/13/2025	13,521,583							453,877	453,877				
000000-00-0	PINEBRIDGE PRIVATE CREDIT III PARALLEL RFF, L.P.	WILMINGTON	DE	PINEBRIDGE PRIVATE CREDIT III	09/30/2022	06/11/2025	16,142,260							282,923	282,923				
5499999 - Residual Tranches: Other - Unaffiliated							29,663,843							736,801	736,801				
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							851,750,152	23,488	267,904	1,012,807		(721,415)		251,686,720	241,932,976		(9,753,744)	(9,753,744)	1,853,069
6999999 – Subtotals - Affiliated																			
7099999 Totals							851,750,152	23,488	267,904	1,012,807		(721,415)		251,686,720	241,932,976		(9,753,744)	(9,753,744)	1,853,069

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)								
912810-RE-0	US TREASURY N/B 3.625% 02/15/44	05/09/2025	GOLDMAN SACHS & CO	XXX	18,838,668	22,250,000	191,614	1.A
912810-UG-1	US TREASURY N/B T 4.625% 02/15/55	04/11/2025	BARC	XXX	273,612,628	285,000,000	2,148,325	1.A
912810-UL-0	US TREASURY N/B 5.000% 05/15/45	06/26/2025	BARCLAYS BANK PLC	XXX	7,683,340	7,520,000	43,935	1.A
91282C-HF-1	US TREASURY N B 3.750% 05/31/30	06/23/2025	JPMORGAN SECURITIES INC	XXX	18,951,338	19,066,000	46,884	1.A
91282C-JQ-5	US TREASURY N B 3.750% 12/31/30	06/11/2025	CITADEL SECURITIES INSTITUTION	XXX	34,359,680	35,100,000	592,676	1.A
91282C-KN-0	US TREASURY N B 4.625% 04/30/31	06/11/2025	GOLDMAN SACHS & CO	XXX	34,892,591	34,035,000	183,932	1.A
91282C-KW-0	US TREASURY N B 4.250% 06/30/31	06/11/2025	SMBC NIKKO CAPITAL MARKETS LIM	XXX	34,226,224	34,040,000	651,415	1.A
91282C-MM-0	US TREASURY N/B T 4.625% 02/15/35	04/11/2025	BARC	XXX	45,414,844	45,000,000	339,209	1.A
91282C-MU-2	US TREASURY N/B 4.000% 03/31/30	04/11/2025	BARC	XXX	272,894,531	275,000,000	450,820	1.A
91282C-MZ-1	US TREASURY N B 3.875% 04/30/30	05/19/2025	BNP PARIBAS	XXX	5,941,651	6,000,000	12,636	1.A
91282C-NC-1	US TREASURY N B 4.250% 05/15/35	06/26/2025	Various	XXX	28,003,150	28,200,000	38,238	1.A
91282C-NG-2	US TREASURY N/B T 4.000% 05/31/30	06/25/2025	Various	XXX	464,717,214	465,955,000	648,715	1.A
91282C-NK-3	US TREASURY N B 3.875% 06/30/30	06/26/2025	BTIG, LLC	XXX	4,916,086	4,900,000		1.A
0019999999 - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					1,244,451,945	1,262,066,000	5,348,399	XXX
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)								
64966S-NJ-1	NEW YORK CITY OF NYC 6.385% 02/01/55	04/14/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	17,000,000	17,000,000		1.C FE
938429-2Q-9	WASHINGTON & MULTNOMAH CNTYS O WASSCD	05/14/2025	PIPER SANDLER & CO	XXX	2,025,550	5,000,000		1.B FE
938429-2R-7	WASHINGTON & MULTNOMAH CNTYS O WASSCD	05/14/2025	PIPER SANDLER & CO	XXX	1,898,200	5,000,000		1.A
938429-2S-5	WASHINGTON & MULTNOMAH CNTYS O WASSCD	05/14/2025	PIPER SANDLER & CO	XXX	943,233	2,645,000		1.B FE
938429-2T-3	WASHINGTON & MULTNOMAH CNTYS O WASSCD	05/14/2025	PIPER SANDLER & CO	XXX	334,590	1,000,000		1.A
BGH9X8-39-1	ALABAMA HOUSING FINANCE AUTORI ALHOU 5	06/03/2025	RAYMOND JAMES & ASSOCIATES	XXX	4,030,000	4,030,000		3.B
0049999999 - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					26,231,573	34,675,000		XXX
Issuer Credit Obligations - Municipal Bonds - Special Revenues								
08661U-AB-2	BETH ISRAEL LAHEY HEALTH BETHIS 3.08 07/	06/05/2025	RAYMOND JAMES & ASSOCIATES	XXX	1,614,642	2,650,000	35,056	1.G FE
45203M-N6-4	ILLINOIS ST HSG DEV AUTH REVEN 5.929%	04/04/2025	LOOP CAPITAL MARKETS	XXX	10,000,000	10,000,000		1.A FE
45204F-N9-2	ILSGEN 45204FN92 5.000% 02/15/41	06/18/2025	Tax Free Exchange	XXX	2,108,163	2,105,000	35,960	1.C Z
45204F-P7-4	ILSGEN 45204FP74 5.000% 02/15/41	06/18/2025	Tax Free Exchange	XXX	2,288,434	2,285,000	39,035	1.C FE
956622-Y8-1	WEST VIRGINIA ST HOSP WVSMED 5.500% 06	06/11/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	9,042,704	8,800,000		1.F FE
0059999999 - Issuer Credit Obligations - Municipal Bonds - Special Revenues					25,053,943	25,840,000	110,051	XXX
Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)								
59524E-AB-8	MID-ATLANTIC MILITARY CO MIDATL 5.24 08/	05/05/2025	WELLS FARGO	XXX	1,613,883	1,754,793	24,265	1.E FE
0069999999 - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					1,613,883	1,754,793	24,265	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	04/24/2025	DIRECT	XXX	1,145,000	1,145,000	7,951	2.C FE
01882Y-AD-8	ALLIANT ENERGY FINANCE LLC LNT 3.600%	06/03/2025	DEUTSCHE BANK SECURITIES INC	XXX	394,513	440,000	4,092	2.B FE
025676-AM-9	AMERICAN NATIONAL GROUP AEL 5 06/15/27	04/29/2025	JPMORGAN SECURITIES INC	XXX	6,248,923	6,240,000	117,000	2.B FE
031162-DK-3	AMGEN INC AMGN 4.875% 03/01/53	04/21/2025	SUSQ	XXX	2,478,750	3,000,000	20,719	2.A FE
03769M-AC-0	APOLLO GLOBAL MANAGEMENT N Y N 5.800%	05/21/2025	Various	XXX	18,034,424	19,000,000	444,183	1.F FE
03990B-AB-7	Ares Management Corp N Y N 5.600% 10/1	05/19/2025	Various	XXX	11,911,966	13,202,000	60,128	2.A FE
039936-AA-7	ARES FINANCE CO II LLC ARES 3.65 02/01/5	04/11/2025	Various	XXX	1,962,518	3,000,000	22,204	2.A FE
04010L-BH-5	ARES CAPITAL CORP . N Y N 5.800% 03/08	05/22/2025	MORGAN STANLEY	XXX	976,400	1,000,000	21,750	2.B FE
04020E-AK-3	ARES STRATEGIC INCOME FU 5.800% 09/09/	06/26/2025	UBS SECURITIES LLC	XXX	601,818	600,000	1,740	2.C FE
05526D-BQ-7	BAT CAPITAL CORP 5.282% 04/02/50	06/25/2025	Various	XXX	2,373,975	2,700,000	32,924	2.A FE
059165-EP-1	BALTIMORE GAS & ELECTRIC EXC 4.55 06/01/	04/14/2025	DEUTSCHE BANK SECURITIES INC	XXX	326,800	400,000	6,774	1.G FE
06051G-HS-1	BANK OF AMERICA CORP 4.330% 03/15/50	04/14/2025	CABRERA CAPITAL MARKETS	XXX	157,926	200,000	722	1.G FE
08079K-AA-2	BELROSE FUNDING TRUST LNC 6.792% 05/15	05/13/2025	Various	XXX	16,322,546	16,250,000		2.A FE
09062X-AG-8	BIOGEN INC BIOGEN INC 3.150% 05/01/50	06/25/2025	MORGAN STANLEY	XXX	622,170	1,000,000	4,813	2.A FE
09062X-AM-5	BIOGEN INC 6.450% 05/15/55	05/15/2025	DEUTSCHE BANK SECURITIES INC	XXX	2,177,274	2,200,000	1,577	2.B FE
09261B-AF-7	BLACKSTONE GROUP INC BX 2.85 08/05/51 14	06/11/2025	MORGAN STANLEY	XXX	1,776,480	3,000,000	30,163	1.E FE
09261H-BW-6	BLACKSTONE PRIVATE CRE 6.000% 11/22/34	05/16/2025	Tax Free Exchange	XXX	4,209,366	4,295,000	127,418	2.C FE
09261H-BX-4	BLACKSTONE PRIVATE CRE 6.000% 01/29/32	05/21/2025	CITADEL SECURITIES INSTITUTION	XXX	543,538	550,000	10,358	2.B FE
110122-EK-0	BRISTOL-MYERS SQUIBB CO 5.550% 02/22/5	04/14/2025	Janus	XXX	379,876	400,000	3,268	1.F FE
171873-AB-8	CIMIC FINANCE USA PTY LTD CIMAU 7.000%	05/02/2025	Jefferies & Company Inc	XXX	393,444	380,000	2,956	2.C FE
17289R-AA-4	CITADEL SECURITIES GLOBAL HOLD CITSEC	06/11/2025	GOLDMAN SACHS & CO	XXX	2,991,990	3,000,000		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
172967-HS-3	CITIGROUP INC C 5.300% 05/06/44	04/30/2025	Various	XXX	3,657,292	4,000,000	103,056	2.B FE
172967-KR-1	CITIGROUP INC C 4.750% 05/18/46	05/05/2025	JPMORGAN SECURITIES INC	XXX	3,284,760	4,000,000	88,667	2.B FE
172967-PZ-8	CITIGROUP INC C 4.643% 05/07/28	05/01/2025	CITIGROUP GLOBAL MARKETS INC	XXX	400,000	400,000		1.G FE
20030N-EF-4	COMCAST CORP N Y N 5.350% 05/15/53	04/21/2025	Various	XXX	1,925,652	2,150,000	50,008	1.G FE
20030N-EK-3	COMCAST CORP N Y N 5.650% 06/01/54	04/15/2025	CITADEL SECURITIES INSTITUTION	XXX	960,240	1,000,000	21,188	1.G FE
20030N-EQ-0	COMCAST CORP 6.050% 05/15/55	06/26/2025	BNP PARIBAS SECURITIES SERVICE	XXX	505,665	500,000	4,117	1.G FE
20826F-BE-5	CONOCOPHILLIPS COMPANY COP 5.3 05/15/53	06/26/2025	Various	XXX	2,248,315	2,500,000	30,769	1.F FE
20826F-BG-0	CONOCOPHILLIPS CO 5.550% 03/15/54	04/30/2025	CITADEL SECURITIES INSTITUTION	XXX	3,281,793	3,500,000	24,821	1.F FE
20826F-BM-7	CONOCOPHILLIPS COMPANY N Y N 5.500% 01	06/23/2025	Various	XXX	13,116,215	14,350,000	343,162	1.F FE
260979-AA-7	DP WORLD CRESCENT LTD 5.500% 05/08/35	04/30/2025	CITIBANK N.A.	XXX	1,519,558	1,535,000		2.B FE
26444H-AF-8	DUKE ENERGY CORP 4.200% 07/15/48	06/23/2025	JPMORGAN SECURITIES INC	XXX	1,512,058	1,900,000	35,245	1.F FE
26884L-AR-0	EQT CORP N Y N 5.750% 02/01/34	05/29/2025	Transfer	XXX	1,202,000	1,200,000	22,233	2.C FE
29261H-AB-1	ENDEAVOUR MINIMG PLC 7.000% 05/28/30	05/21/2025	CITIBANK N.A	XXX	524,525	530,000		3.C FE
29365T-AJ-3	ENTERGY TEXAS INC ETR 3.550% 09/30/49	05/21/2025	SUSQ	XXX	1,337,420	2,000,000	10,256	1.G FE
29366W-AA-4	ENTERGY MISSISSIPPI LLC ETR 3.850% 06/	05/21/2025	Various	XXX	6,432,792	9,000,000	162,769	1.F FE
29379V-BF-9	ENTERPRISE PRODUCTS OPER N Y N 4.950%	06/23/2025	Various	XXX	7,408,824	8,600,000	70,043	1.G FE
29379V-CB-7	ENTERPRISE PRODUCTS OPER EPD 3.3 02/15/5	04/09/2025	CITADEL SECURITIES INSTITUTION	XXX	1,918,230	3,000,000	15,125	1.G FE
29670G-AG-7	ESSENTIAL UTILITIES INC WTRG 5.300% 05	05/21/2025	Various	XXX	9,578,680	11,000,000	27,825	2.B FE
30310@-AA-8	DRB Capital LLC DRB Capital LLC 5.900%	06/17/2025	ABF	XXX	1,019,753	1,020,520		1.B PL
31616F-A*-8	Fidelity Evergreen Fidelity Evergreen Pr	06/02/2025	DIRECT	XXX	1,717,889	1,717,889		2.B PL
31616F-A@-6	Fidelity Evergreen Fidelity Evergreen Pr	06/02/2025	DIRECT	XXX	624,687	624,687		3.B PL
34964C-AG-1	FORTUNE BRANDS INNOVATIO FORTUNE BRANDS	05/21/2025	BANK OF AMERICA	XXX	3,059,560	4,000,000	28,500	2.B FE
361448-BR-3	GATX CORP N Y N 6.050% 06/05/54	05/13/2025	SUSQ	XXX	13,780,584	14,378,000	376,125	2.B FE
361841-AR-0	GLP CAPITAL LP / FIN II GLPI 3.25 01/15/	05/21/2025	Jefferies & Company Inc	XXX	856,850	1,000,000	11,465	2.C FE
38141G-B8-6	GOLDMAN SACHS GROUP INC/THE GS 5.561%	04/08/2025	SUSQ	XXX	3,741,160	4,000,000	86,504	1.F FE
38148L-AF-3	GOLDMAN SACHS GROUP INC/THE GS 5.150%	04/15/2025	SUSQ	XXX	955,614	1,100,000	22,660	2.B FE
38174#-AA-4	GOMEX ENERGY OFFSHORE LTD GOMEX ENERGY O	06/02/2025	Interest Capitalization	XXX	167,288	167,288		6.
403949-AS-9	HF SINCLAIR CORP DINO 6.250% 01/15/35	05/05/2025	UBS SECURITIES LLC	XXX	1,902,920	2,000,000	35,764	2.C FE
44107T-BD-7	HOST HOTELS & RESORTS INC 5.700% 06/15	05/21/2025	BTIG, LLC	XXX	591,678	600,000	190	2.C FE
45138L-BL-6	IDAHO POWER COMPANY IDA 5.700% 03/15/5	06/11/2025	MORGAN STANLEY	XXX	1,915,660	2,000,000	28,183	1.G FE
459200-LK-5	INTERNATIONAL BUSINESS MACHINE IBM 5.7	06/11/2025	GOLDMAN SACHS & CO	XXX	4,858,450	5,000,000	96,583	1.G FE
461070-AW-4	INTERSTATE POWER & LIGHT N Y N 5.450%	05/21/2025	JANE	XXX	1,800,600	2,000,000	15,744	2.A FE
46817M-AN-7	JACKSON FINANCIAL INC JXN 4 11/23/51 4	05/15/2025	Various	XXX	9,314,687	14,217,000	251,038	2.B FE
472140-AE-2	JBS USA SARL/FOOD/GRP 144A 5.500% 01/1	06/23/2025	MIZUHO SECURITIES USA LLC	XXX	1,789,722	1,800,000		2.C FE
48252M-AA-3	KKR & CO INC KKR 3.5 08/25/50 144A 3.5	06/23/2025	JPMORGAN SECURITIES INC	XXX	851,525	1,250,000	14,462	1.F FE
48255B-AA-4	KKR & CO INC KKR 3.25 12/15/51 144A 3	06/11/2025	GOLDMAN SACHS & CO	XXX	3,142,650	5,000,000	79,896	1.F FE
501044-DW-8	KROGER CO N Y N 5.500% 09/15/54	05/21/2025	Various	XXX	11,308,970	12,500,000	78,069	2.A FE
55339T-AA-0	MN8 PORTFOLIO IV LLC MN8 6.310% 07/30/	06/24/2025	MUFG Securities America	XXX	4,736,000	4,736,000	4,981	3.B
571748-CD-2	MARSH & MCLENNAN COS INC 5.400% 03/15/	04/14/2025	DEUTSCHE BANK SECURITIES INC	XXX	232,058	250,000	1,125	1.G FE
617446-8N-2	MORGAN STANLEY MS V5.597 03/24/51 GMTN	04/10/2025	DEUTSCHE BANK SECURITIES INC	XXX	2,828,220	3,000,000	7,929	1.G FE
63111X-AK-7	NASDAQ INC NDAQ 5.95 08/15/53 5.950% 0	04/10/2025	US BANCORP INVESTMENTS, INC	XXX	2,400,075	2,500,000	23,139	2.B FE
65290D-AC-7	NEXA RESOURCES SA 6.600% 04/08/37	04/01/2025	CITIBANK N.A.	XXX	5,274,350	5,280,000		2.C FE
65339K-DF-4	NEXTERA ENERGY CAPITAL . N Y N 6.500%	04/11/2025	BNP PARIBAS SECURITIES SERVICE	XXX	2,397,000	2,400,000	29,467	2.B FE
677415-CR-0	OHIO POWER COMPANY 4.000% 06/01/49	06/23/2025	BARC	XXX	1,881,500	2,500,000	6,389	2.A FE
678858-BZ-3	OKLAHOMA G&E CO OGE 5.800% 04/01/55	06/23/2025	UBS SECURITIES LLC	XXX	1,977,160	2,000,000	26,744	1.G FE
680223-AL-8	OLD REPUBLIC INTL CORP ORI 3.85 06/11/51	04/11/2025	SANTANDER INVESTMENT SECURITIE	XXX	1,631,726	2,440,000	32,096	2.B FE
68218W-AA-2	OMNIS FUNDING TRUST RGA 6.722% 05/15/5	05/28/2025	TD Securities, LLC	XXX	11,450,000	11,450,000		2.A FE
68233J-BX-1	ONCOR ELECTRIC DELIVERY N Y N 5.350% 1	06/23/2025	PIERS	XXX	1,397,910	1,500,000	18,502	1.F FE
68233J-DA-9	ONCOR ELECTRIC DELIVERY COMPAN ONCRTX	04/14/2025	GOLDMAN SACHS & CO	XXX	292,368	300,000	1,208	1.F FE
68268D-CW-1	ONEOK INC 5.600% 04/01/44	06/16/2025	Tax Free Exchange	XXX	372,219	420,000	4,900	2.B FE
690742-AG-6	OWENS CORNING OC 4.300% 07/15/47	05/14/2025	SEAPORT SECURITIES CORP	XXX	5,058,105	6,500,000	93,167	2.A FE
69121K-AJ-3	BLUE OWL CAPITAL CORP 6.200% 07/15/30	06/26/2025	MORGAN STANLEY	XXX	606,354	600,000	4,340	2.C FE
70450Y-AQ-6	PAYPAL HOLDINGS INC N Y N 5.500% 06/01	04/14/2025	MORGAN STANLEY	XXX	466,030	500,000	10,236	1.G FE
720186-AM-7	PIEDMONT NATURAL GAS COMPANY I DUK 3.3	04/30/2025	SUSQ	XXX	1,306,000	2,000,000	27,917	2.A FE
72650R-BE-1	PLAINS ALL AMERICAN PIPELINE L PAA 4.7	05/19/2025	GOLDMAN SACHS & CO	XXX	1,687,350	2,100,000	42,496	2.B FE
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE L PAA 4.9	05/21/2025	Various	XXX	4,852,194	5,950,000	75,127	2.B FE
74340X-CF-6	PROLOGIS LP PLD 5 1/4 06/15/53 5.250%	04/14/2025	JPMORGAN SECURITIES INC	XXX	270,279	300,000	5,250	1.F FE
74340X-CK-5	PROLOGIS LP N Y N 5.250% 03/15/54	04/08/2025	JPMORGAN SECURITIES INC	XXX	1,812,080	2,000,000	7,000	1.F FE
74448W-AA-2	PERTAMINA HULU ENERGI PT 5.250% 05/21/	05/14/2025	HONGKONG AND SHANGHAI BANKING	XXX	2,230,000	2,230,000		2.B FE
759351-AT-6	REINSURANCE GRP OF AMER 6.650% 09/15/5	05/05/2025	BARC	XXX	1,344,968	1,383,000	16,095	2.B FE
78486L-AB-8	SURA ASSET MANAGEMENT 6.350% 05/13/32	05/06/2025	JPMORGAN SECURITIES INC	XXX	598,362	600,000		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
828807-DJ-3	SIMON PROPERTY GROUP LP SPG 3.8 07/15/50	06/11/2025	BARC	XXX	4,351,860	6,000,000	93,100	1.G FE
832696-AZ-1	JM SMUCKER LLC SJM 6.500% 11/15/53	05/14/2025	Various	XXX	6,278,540	6,000,000	123,500	2.B FE
842434-DD-1	SOUTHERN CALIFORNIA GAS COMPAN SRE 6.0	05/14/2025	Various	XXX	4,917,957	5,000,000		1.D FE
843646-AU-4	SOUTHERN COMPANY SO 4.95 12/15/46 4.95	05/21/2025	Various	XXX	2,575,301	3,099,000	65,993	2.A FE
854502-AJ-0	STANLEY BLACK & DECKER I SWK 4.85 11/15/	05/21/2025	Various	XXX	3,257,997	4,050,000	3,200	2.B FE
854502-AL-5	STANLEY BLACK & DECKER INC SWK 2.300%	06/25/2025	MORGAN STANLEY	XXX	9,802,320	11,000,000	70,981	2.B FE
854502-AN-1	STANLEY BLACK & DECKER I SWK 2 3/4 11/15	05/14/2025	Jefferies & Company Inc	XXX	1,089,820	2,000,000		2.B FE
855244-BA-6	STARBUCKS CORP STARBUCKS CORPORATION 3	05/21/2025	JANE	XXX	1,301,480	2,000,000	1,361	2.A FE
85790@-AA-1	STEAM MH Funding 1 LLC A 5.000% 12/31/	06/24/2025	ABF	XXX	2,285,995	2,285,995		1.F PL
85790@-AB-9	STEAM MH Funding 1 LLC B 6.100% 12/31/	06/24/2025	ABF	XXX	158,261	158,261		2.C PL
85790@-AC-7	STEAM MH Funding 1 LLC C 7.750% 12/31/	06/24/2025	ABF	XXX	144,445	144,445		3.B PL
871829-BN-6	SYSCO CORPORATION SYY 6.600% 04/01/50	05/16/2025	SUSQ	XXX	2,641,850	2,500,000	22,000	2.B FE
875127-BF-8	TAMPA ELECTRIC CO TE 4.45 06/15/49 4.4	04/14/2025	Janus	XXX	403,535	500,000	7,417	1.G FE
875127-BJ-0	TAMPA ELECTRIC CO TE 3.45 03/15/51 3.4	06/23/2025	TD Securities, LLC	XXX	1,161,423	1,700,000	16,129	1.G FE
901928-AA-9	200 PARK FUNDING TRUST MET 5.740% 02/1	06/26/2025	Various	XXX	5,040,908	5,200,000	84,123	1.G FE
911312-CK-0	UNITED PARCEL SERVICE INC 5.950% 05/14	06/23/2025	Various	XXX	10,064,720	10,000,000	50,244	1.F FE
91324P-CR-1	UNITEDHEALTH GROUP INC UNH 4.75 07/15/45	04/09/2025	GOLDMAN SACHS & CO	XXX	4,312,450	5,000,000	56,076	1.F FE
91324P-FL-1	UNITEDHEALTH GROUP INC 5.625% 07/15/54	06/11/2025	JPMORGAN SECURITIES INC	XXX	2,832,540	3,000,000	68,906	1.F FE
927804-GA-6	VIRGINIA ELEC & POWER CO 4.600% 12/01/	06/25/2025	Janus	XXX	1,003,920	1,200,000	3,833	1.G FE
927804-GL-2	VIRGINIA ELEC & POWER CO N Y N 5.450%	04/09/2025	JPMORGAN SECURITIES INC	XXX	927,180	1,000,000	1,363	1.G FE
927804-GU-2	VIRGINIA ELEC & POWER CO D 5.650% 03/1	06/11/2025	Various	XXX	4,921,209	5,100,000	76,746	1.G FE
973244-AA-4	WINDFALL MINING GROUP 5.854% 05/13/32	05/06/2025	CITIBANK N.A.	XXX	895,000	895,000		2.C FE
BGH9R7-5D-9	FLNG LIQUEFACTION 2 LLC FLIQII 6.170%	03/27/2025	MIZUHO SECURITIES USA LLC	XXX	7,000,000	7,000,000		2.B FE
BYDDWL-ZE-3	ANDIRON FINANCING LLC ANDIRON FINANCING	02/04/2025	DIRECT	XXX	1,024,370	1,024,370		2.B PL
G0399B-AB-3	ANTOFAGASTA PLC REGS 6.250% 05/02/34	06/11/2025	BARCLAYS BANK PLC	XXX	1,860,750	1,800,000	12,500	2.B FE
MOR08Q-AG-6	AFRICAN EXPORT IMPORT BA REGS 3.798% 0	06/05/2025	Various	XXX	5,605,338	6,600,000	15,319	2.C Z
U0901R-AE-7	BIMBO BAKERIES USA INC 5.375% 01/09/36	05/21/2025	HONGKONG AND SHANGHAI BANKING	XXX	803,678	840,000	16,680	2.A FE
286181-AP-7	ELEMENT FLEET MANAGEMENT CORP EFNCN 5	06/26/2025	Various	XXX	9,477,068	9,400,000	120,650	2.A FE
29250N-BZ-7	ENBRIDGE INC ENBCN 6.7 11/15/53 6.700%	05/02/2025	JANE	XXX	383,823	370,000	11,706	2.A FE
303901-BU-5	FAIRFAX FINANCIAL HOLDINGS LTD 6.100%	04/22/2025	Tax Free Exchange	XXX	6,121,086	6,000,000	43,717	2.A FE
303901-BW-1	FAIRFAX FINANCIAL HOLDINGS LTD FFHCN 6	05/15/2025	BANK OF AMERICA	XXX	15,946,028	15,990,000		2.A FE
00217G-AC-7	APTIV PLC / APTIV CORP APTV 4.15 05/01/5	06/26/2025	MORGAN STANLEY	XXX	1,457,755	2,050,000	13,234	2.B FE
02364W-AW-5	AMERICA MOVIL SAB DE CV AMXLMM 6.125%	06/03/2025	MORGAN STANLEY	XXX	385,366	380,000	4,138	2.A FE
034863-BF-6	ANGLO AMERICAN CAPITAL 144A N Y Y 6.00	05/21/2025	Jefferies & Company Inc	XXX	1,878,640	2,000,000	15,667	2.B FE
04365X-AB-4	ASCOT GROUP LTD ASCOTG 6.349% 06/15/35	05/09/2025	WELLS FARGO	XXX	6,100,000	6,100,000		2.A FE
04530D-AE-2	ASPEN INSURANCE HOLDINGS LTD AHL 5.750	06/10/2025	CITIGROUP GLOBAL MARKETS INC	XXX	5,243,175	5,250,000		2.C FE
052528-AV-8	AUSTRALIA AND NEW ZEALAND BANK ANZ 5.8	06/10/2025	GOLDMAN SACHS & CO	XXX	390,000	390,000		1.G FE
05571A-AZ-8	BPCE SA BPCEGP 5.876% 01/14/31	06/25/2025	BANK OF AMERICA	XXX	6,208,380	6,000,000	158,652	2.A FE
225401-AU-2	UBS GROUP AG 3.091% 05/14/32	05/15/2025	Janus	XXX	2,220,150	2,500,000	429	1.G FE
29286D-AC-9	ENGIE SA 144A N Y Y 5.875% 04/10/54	06/25/2025	MORGAN STANLEY	XXX	488,085	500,000	6,201	2.A FE
29439E-AA-7	EQT AB EQTSS 5.850% 05/08/35	05/21/2025	Various	XXX	26,543,462	26,730,000	34,125	1.G FE
31575F-AC-0	FIDELIS INSURANCE HOLDINGS LTD FIHL 7	06/10/2025	WELLS FARGO	XXX	9,700,000	9,700,000		2.C FE
400131-AJ-7	GRUMA SAB DE CV 144A N Y Y 5.761% 12/0	04/24/2025	DIRECT	XXX	6,119,616	6,600,000	143,641	2.B FE
40428D-EW-5	HSBC HOLDINGS PLC HSBC 5.240% 05/13/31	05/08/2025	Hongkong and Shanghai Banking	XXX	1,000,000	1,000,000		1.G FE
48241F-AC-8	KBC GROEP NV KBCBB 6.324% 09/21/34	04/02/2025	DEUTSCHE BANK SECURITIES INC	XXX	233,893	220,000	464	1.G FE
654579-AP-6	NIPPON LIFE INS NIPLIF 6.500% 04/30/55	04/24/2025	JPMORGAN SECURITIES INC	XXX	2,900,000	2,900,000		1.G FE
67091T-AH-8	OFFICE CHERIFIEN DES PHO 6.100% 04/30/	04/23/2025	DIRECT	XXX	623,738	630,000		3.A FE
716973-AG-7	PFIZER INVESTMENT ENTER N Y N 5.300% 0	04/08/2025	DAIWA CAPITAL MARKETS AMERICA	XXX	3,447,300	3,750,000	77,292	1.F FE
74365P-AJ-7	NASPERS LTD PRXNA 4.987 01/19/52 144A	06/19/2025	UBS SECURITIES LLC	XXX	1,603,875	2,100,000	43,927	2.B FE
80281L-AV-7	SANTANDER UK GROUP HOLDINGS PL SANUK 5	06/25/2025	WELLS FARGO	XXX	6,177,660	6,000,000	67,379	2.A FE
83272G-AF-8	SMURFIT KAPPA TREASURY 144A N Y Y 5.77	05/21/2025	Tax Free Exchange	XXX	5,863,746	5,650,000	43,520	2.B FE
83368R-CG-5	SOCIETE GENERALE SA SOCGEN 5.512% 05/2	06/26/2025	DEUTSCHE BANK SECURITIES INC	XXX	5,088,100	5,000,000	26,794	2.B FE
83368R-CH-3	SOCIETE GENERALE SA SOCGEN 5.249% 05/2	05/14/2025	SG AMERICAS SECURITIES, LLC	XXX	390,000	390,000		2.B FE
85325C-2H-4	STANDARD CHARTERED PLC STANLN 5.244% 0	06/26/2025	DEUTSCHE BANK SECURITIES INC	XXX	4,961,691	4,900,000	31,406	1.G FE
91911T-AS-2	VALE OVERSEAS LIMITED N Y N 6.400% 06/	05/15/2025	Various	XXX	7,953,600	8,400,000	186,133	2.C FE
92857W-BS-8	VODAFONE GROUP PLC VOD 4.875 06/19/49	05/14/2025	BNP PARIBAS SECURITIES SERVICE	XXX	3,288,600	4,000,000	79,083	2.B FE
94877D-AA-2	WEIR GROUP PLC 5.350% 05/06/30	04/29/2025	BNP PARIBAS SECURITIES SERVICE	XXX	309,786	310,000		2.C FE
BGH9PS-SK-4	AP GRANGE HOLDINGS LLC APGRAL 6.500% 0	06/20/2025	DIRECT	XXX	991,250	991,250		2.A PL
BYDLW1-DS-2	TERMINAL INVESTMENT LIMITED Project Tuxe	06/30/2025	DIRECT	XXX	30,000,000	30,000,000		2.A
G0446N-BA-1	ANGLO AMERICAN CAPITAL 6.000% 04/05/54	05/20/2025	TD Securities, LLC	XXX	881,166	930,000	7,130	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
000000-00-0	SSP MIDCO 2 LIMITED SSP MIDCO 2LTD FIRST	03/31/2025	PIK	XXX	377,806	377,806		2.A PL
000000-00-0	SSP MIDCO 2 LIMITED SSP MIDCO 2 LTD LAST	03/31/2025	Various	XXX	256,445	256,445		2.A PL
0089999999 - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					519,020,408	563,343,956	5,398,074	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)								
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)								
785931-AB-2	SAFEHOLD GL HOLDINGS LLC SAFE 5.650% 0	04/21/2025	Various	XXX	11,758,856	12,345,000	295,595	1.G FE
828807-DV-6	SIMON PROPERTY GROUP LP 5.850% 03/08/5	06/26/2025	MORGAN STANLEY	XXX	994,060	1,000,000	17,713	1.G FE
BGH9R4-VY-1	STAG INDUSTRIAL OPERATING PART STAG 5	03/25/2025	TD Securities, LLC	XXX	3,000,000	3,000,000		2.B FE
BGH9Z2-0Y-0	Prime Prop Fnd PRIMPR 5.300% 07/10/30	06/25/2025	JPMORGAN SECURITIES INC	XXX	40,000,000	40,000,000		2.C Z
0169999999 - Issuer Credit Obligations - Bonds issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					55,752,916	56,345,000	313,308	XXX
Issuer Credit Obligations - Bonds issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated)								
Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)								
29097*-AA-1	EMERALD SOLAR HOLDINGS, LLC NextEra Ener	06/20/2025	ABF	XXX	8,383,001	8,388,500		1.G PL
BYDHXJ-23-8	ARES SECONDARIES PBN FIN CO IV ARES SECO	05/29/2025	DIRECT	XXX	7,772,445	7,772,445		3.B
0189999999 - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					16,155,446	16,160,945		XXX
Issuer Credit Obligations - Bank Loans - Issued (Affiliated)								
Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)								
000000-00-0	NewRez GMSR VFN Noteholder LLC NewRez GM	04/15/2025	ABF	XXX	6,537,859	6,537,859		2.C FE
00075*-AA-8	INTERMOUNTAIN INTERMOUNTAIN HOME T/L 1L	05/31/2025	Interest Capitalization	XXX	28,145	28,145		3.A PL
00264*-AA-9	AG EHC II SPV Sub Line LLC AG EHC II SPV	06/24/2025	ABF	XXX	78,868,112	78,868,112		1.E PL
00265@-AA-6	A&D Subsystems Borrower Series A&D Subsy	06/27/2025	ABF	XXX	25,714,286	25,714,286		2.B PL
03349#-AC-4	ANDERSEN COMMERCIAL PLUMBING Andersen Co	05/30/2025	DIRECT	XXX	117,792	117,792		3.B PL
05642#-AA-7	BTC Offshore Holdings Fund III BTC Offsh	04/21/2025	Corp Action	XXX	464,500	464,500		1.C PL
05646#-AA-3	BREP IX NAV TL 03/2030 B9 NAV POOL A-1 L	05/22/2025	ABF	XXX	9,509,735	9,557,522		1.G PL
15032#-AA-4	Cedar Funding I LLC CEDAR DDTL A 9/2048	06/30/2025	ABF	XXX	4,259,303	4,259,303		1.F PL
15032#-AB-2	Cedar Funding I LLC CEDAR DDTL A 9/2048	06/30/2025	ABF	XXX	377,699	377,699		2.B PL
15032#-AC-0	Cedar Funding I LLC CEDAR DDTL A 9/2048	06/30/2025	ABF	XXX	388,215	388,215		3.B PL
15032#-AD-8	Cedar Funding I LLC CEDAR DDTL A 9/2048	06/30/2025	ABF	XXX	444,671	444,671		4.B PL
26432D-A*-3	Duetti ABS 1 LLC Series 2024-1 Class A-2	04/03/2025	ABF	XXX	1,616,750	1,616,750		2.B PL
48288#-AA-6	Kennedy Lewis Capital Company KLCC SPV G	05/28/2025	ABF	XXX	16,260,000	16,260,000		1.G PL
64756*-AA-0	New Mountain Private Credit Fu New Mount	06/27/2025	ABF	XXX	22,800,000	22,800,000		1.F PL
64829*-AA-3	NewRez GMSR VFN Noteholder LLC NewRez GM	05/27/2025	ABF	XXX	639,457	639,457		2.C FE
64829*-AA-3	NewRez GMSR VFN Noteholder LLC NewRez GM	05/01/2025	Tax Free Exchange	XXX	6,537,859	6,537,859		2.C FE
83068@-AA-1	THE SKIN CENTER The Skin Center T/L 1L (	03/31/2025	Asset Recon Fix	XXX	1,842	1,842		3.A PL
83068@-AA-1	THE SKIN CENTER The Skin Center T/L 1L (	05/31/2025	Interest Capitalization	XXX	3,560	3,560		3.A PL
83068@-AB-9	THE SKIN CENTER The Skin Center DD T/L B	03/31/2025	Asset Recon Fix	XXX	465	465		3.A PL
83068@-AB-9	THE SKIN CENTER The Skin Center DD T/L B	05/31/2025	Interest Capitalization	XXX	900	900		3.A PL
84833*-AA-5	SPERBER LANDSCAPE Sperber Landscape R/C	06/04/2025	DIRECT	XXX	609,410	609,410		2.C PL
85815@-AB-0	Steele SM FLF Borrower LLC Steele SM FLF	06/20/2025	ABF	XXX	4,972,094	4,972,094		2.A PL
87221#-AA-4	TAUC MANAGEMENT Tauc Management T/L 1L 2	03/31/2025	Interest Capitalization	XXX	19,146	19,146		3.C PL
87221#-AB-2	TAUC MANAGEMENT Tauc Management DD T/L 1	03/31/2025	Interest Capitalization	XXX	2,368	2,368		3.C PL
87221#-AC-0	TAUC MANAGEMENT Tauc Management R/C 1L 2	03/31/2025	Interest Capitalization	XXX	345	345		3.A PL
87351@-AA-8	TH MSR Issuer Trust MSR Collateralized N	03/31/2025	Tax Free Exchange	XXX	40,758,048	40,913,333		2.C FE
8781M#-AB-5	SLF VI-L HLDGS D SCSP SLIF VI Inter A-2	06/26/2025	ABF	XXX	409,533	409,533		1.G PL
8781M#-AC-3	SLF VI-L HLDGS D SCSP SLIF VI Inter B DD	06/26/2025	ABF	XXX	267,097	267,097		2.B PL
92215*-AG-3	VARDIMAN Vardiman T/L A 1L (Add-On) 3/2	05/31/2025	Interest Capitalization	XXX	221,151	221,151		4.A PL
BGH6B3-MZ-3	LIFELONG PSI LIFELONG LEARNER 1L TLB CL	06/27/2025	PIK	XXX	155,276	155,276		5.B
BGH6B4-2N-0	LIFELONG PSI LIFELONG 1L DDTLA FUNDED CL	06/27/2025	PIK	XXX	8,598	8,598		5.B
BGH6B4-38-2	LIFELONG PSI	06/27/2025	VARIOUS	XXX	257,415	257,415		5.B
BGH6BJ-WV-6	LIFELONG PSI LIFELONG 1L DDTLB FUNDED CL	05/29/2025	PIK	XXX	16,099	16,099		5.B
BGH6Y8-KK-2	PERMIAN PRODUCTION PERMIAN PRODUCTION 1L	04/30/2025	Interest Capitalization	XXX	1,221	1,221		5.B GI

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
BGH79J-YC-7	SOLERA SOLERA 1L REV CL USD FUNDED 7.8	06/02/2025	DIRECT	XXX	1,335,633	1,335,633		4.A FE
BGH8RE-YX-0	Moran Foods LLC Moran Foods 1L FLSO PIK	06/27/2025	PIK	XXX	2,980	2,980		6.
BGH8RE-YX-0	Moran Foods LLC Moran Foods 1L FLSO PIK	04/01/2025	Interest Capitalization	XXX	2,887	2,887		6.
BGH91O-V7-6	EYECARE PARTNERS LLC EYECARE PARTNERS LL	04/21/2025	Interest Capitalization	XXX	48,173	48,173		5.C FE
BGH92O-Q4-8	RL DATIX HOLDINGS USA INC DATIX 1L TL FA	05/30/2025	DIRECT	XXX	135,268	135,268		4.C Z
BGH9JX-55-8	BLUE RIBBON LLC USA 11.759% 05/08/28	05/01/2025	Interest Capitalization	XXX	170,440	170,440		4.C FE
L8043#-AB-1	SLF VI-L HLDGS D SCSP SLIF VI A-2 DDTL 9	06/26/2025	ABF	XXX	368,819	368,819		1.G PL
L8043#-AC-9	SLF VI-L HLDGS D SCSP SLF VI B DDTL 9/20	06/26/2025	ABF	XXX	178,065	178,065		2.B PL
BGH9DB-Q7-5	DATIX BIDCO DATIX 1L TL FACILITY B GBP	05/30/2025	DIRECT	XXX	13,512	13,512		4.C Z
G3307*-AA-5	FLF IV GMS Holdings Finance L. FLF IV GM	06/26/2025	ABF	XXX	5,473,733	5,473,733		1.F PL
0209999999 - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					229,998,461	230,201,533		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)								
BGH9UA-MA-5	MIDCAP FUNDING XLVI TRUST MIDCAP 6.813	04/29/2025	DIRECT	XXX	29,250,000	29,250,000		2.C PL
0269999999 - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)					29,250,000	29,250,000		XXX
Issuer Credit Obligations - Other Issuer Credit Obligations (Affiliated)								
0489999999 - Subtotal - Issuer Credit Obligations (Unaffiliated)					2,147,528,575	2,219,637,227	11,194,097	XXX
0509999997 - Subtotals - Issuer Credit Obligations - Part 3					2,147,528,575	2,219,637,227	11,194,097	XXX
0509999999 - Subtotals - Issuer Credit Obligations					2,147,528,575	2,219,637,227	11,194,097	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)								
38375Q-3Z-0	Government National Mortgage A GNR 2008-	06/01/2025	Interest Capitalization	XXX	5,558	5,558		1.A
38378Y-FL-8	Government National Mortgage A GNR 2013-	06/01/2025	Interest Capitalization	XXX	78,911	78,911		1.A
38378Y-KD-0	Government National Mortgage A GNR 2013-	06/01/2025	Interest Capitalization	XXX	16,624	16,624		1.A
38380A-P9-2	Government National Mortgage A GNR 2016-	06/01/2025	Interest Capitalization	XXX	42,461	42,461		1.A
38380G-4G-6	Government National Mortgage A GNR 2017-	06/01/2025	Interest Capitalization	XXX	11,432	11,432		1.A
38380U-VP-5	Government National Mortgage A GNR 2018-	06/01/2025	Interest Capitalization	XXX	4,660	4,660		1.A
38380U-WY-5	Government National Mortgage A GNR 2018-	05/01/2025	Interest Capitalization	XXX	34,994	34,994		1.A
38383C-AP-5	Government National Mortgage A GNR 2021-	06/01/2025	Interest Capitalization	XXX	24,050	24,050		1.A
38383C-RT-9	Government National Mortgage A GNR 2021-	06/01/2025	Interest Capitalization	XXX	51,723	51,723		1.A
38383F-6A-6	Government National Mortgage A GNR 2022-	06/01/2025	Interest Capitalization	XXX	138,027	138,027		1.A
38383L-7J-3	Government National Mortgage A GNR 2022-	06/01/2025	Interest Capitalization	XXX	26,285	26,285		1.A
38383L-HK-9	Government National Mortgage A 188 LZ Y	06/01/2025	Interest Capitalization	XXX	27,193	27,193		1.A
38383P-LR-0	Government National Mortgage A GNR 2022-	06/01/2025	Interest Capitalization	XXX	41,836	41,836		1.A
38383P-NE-7	Government National Mortgage A GNR 2022-	06/01/2025	Interest Capitalization	XXX	31,844	31,844		1.A
38383P-V3-2	Government National Mortgage A GNR 2022-	06/01/2025	Interest Capitalization	XXX	48,080	48,080		1.A
38383R-FE-2	Government National Mortgage A GNR 2022-	06/01/2025	Interest Capitalization	XXX	31,665	31,665		1.A
38383R-HE-0	Government National Mortgage A GNR 2022-	06/01/2025	Interest Capitalization	XXX	28,545	28,545		1.A
38383R-N2-9	Government National Mortgage A GNR 2022-	06/01/2025	Interest Capitalization	XXX	115,402	115,402		1.A
38383T-C3-5	Government National Mortgage A GNR 2022-	06/01/2025	Interest Capitalization	XXX	33,643	33,643		1.A
38383V-MM-7	Government National Mortgage A 3 EZ Y N	06/01/2025	Interest Capitalization	XXX	14,528	14,528		1.A
38384D-DR-5	Government National Mortgage A GNR 2023-	06/01/2025	Interest Capitalization	XXX	89,548	89,548		1.A
38384D-MN-4	Government National Mortgage A GNR 2023-	06/01/2025	Interest Capitalization	XXX	148,446	148,446		1.A
1019999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					1,045,455	1,045,455		XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)								
38373M-4S-6	Government National Mortgage A GNR 2008-	06/01/2025	Interest Capitalization	XXX	46,673	46,673		1.A
38373M-P7-9	Government National Mortgage A GNR 2007-	06/01/2025	Interest Capitalization	XXX	24,016	24,016		1.A
38376G-3Z-1	Government National Mortgage A GNR 2011-	06/01/2025	Interest Capitalization	XXX	84,569	84,569		1.A
38376G-Y7-9	Government National Mortgage A GNR 2011-	06/01/2025	Interest Capitalization	XXX	16,652	16,652		1.A
38378B-R8-4	Government National Mortgage A GNR 2012-	06/01/2025	Interest Capitalization	XXX	18,375	18,375		1.A
38378B-TJ-8	Government National Mortgage A GNR 2012-	06/01/2025	Interest Capitalization	XXX	23,705	23,705		1.A
38378B-WL-9	Government National Mortgage A GNR 2012-	06/01/2025	Interest Capitalization	XXX	19,063	19,063		1.A
1029999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					233,053	233,053		XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)								

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
01030R-PW-6	ALABAMA HOUSING FINANCE AUTORI ALHOU 5	06/04/2025	RAYMOND JAMES & ASSOCIATES	XXX	5,315,000	5,315,000		1.B FE
01030R-PX-4	ALABAMA HOUSING FINANCE AUTORI ALHOU 5	06/04/2025	RAYMOND JAMES & ASSOCIATES	XXX	4,030,000	4,030,000		1.B FE
20775J-BJ-7	CONNECTICUT ST HSG FIN AUTH CTSHSG 5.9	05/29/2025	WELLS FARGO	XXX	8,750,000	8,750,000		1.A FE
20775J-BK-4	CONNECTICUT ST HSG FIN AUTH CTSHSG 6.1	05/29/2025	WELLS FARGO	XXX	7,000,000	7,000,000		1.A FE
246395-R7-4	DELAWARE ST HSG AUTH DELHSG 4.900% 07/	05/12/2025	JPMORGAN SECURITIES INC	XXX	8,968,688	8,970,000		1.B FE
246395-R8-2	DELAWARE ST HSG AUTH DELHSG 5.000% 07/	05/09/2025	JPMORGAN SECURITIES INC	XXX	5,000,000	5,000,000		1.B FE
246395-R9-0	DELAWARE ST HSG AUTH DELHSG 5.050% 07/	05/09/2025	JPMORGAN SECURITIES INC	XXX	4,000,000	4,000,000		1.B FE
3132DW-DS-9	Freddie Mac N N 3.000% 05/01/52	06/18/2025	BANK OF MONTREAL	XXX	800,465	934,168	1,012	1.A
3136A6-TN-4	Fannie Mae FNR 2012-63 ZM 4.000% 06/25	06/01/2025	Interest Capitalization	XXX	19,598	19,598		1.A
3136A7-PJ-5	Fannie Mae FNR 2012-88 WZ 3.500% 08/25	06/01/2025	Interest Capitalization	XXX	1,434	1,434		1.A
3136AB-4N-0	Fannie Mae FNR 2013-2 LZ 3.000% 02/25/	06/01/2025	Interest Capitalization	XXX	512	512		1.A
3136AB-YU-1	FNR 2013-1 JZ FNR 2013-1 JZ 3.000% 02/	06/25/2025	Interest Capitalization	XXX	4,421	4,421		1.A
3136AC-VY-4	FEDERAL NATL MTG ASSN G 3.0 25 FEDERAL N	06/25/2025	Interest Capitalization	XXX	4,746	4,746		1.A
3136AE-UG-0	FNR 2013-54 KZ FNR 2013-54 KZ 3.000% 0	06/25/2025	Interest Capitalization	XXX	2,497	2,497		1.A
3136AN-QW-0	Fannie Mae FNR 2015-26 UZ 3.000% 05/25	06/01/2025	Interest Capitalization	XXX	17,680	17,680		1.A
3136AR-E2-0	Fannie Mae FNR 2016-18 LZ 3.000% 04/25	06/01/2025	Interest Capitalization	XXX	39,585	39,585		1.A
3136AS-6E-1	Fannie Mae FNR 2016-52 PZ 3.000% 08/25	06/01/2025	Interest Capitalization	XXX	8,101	8,101		1.A
3136AV-PM-5	Fannie Mae FNR 2017-10 LZ 3.000% 03/25	06/01/2025	Interest Capitalization	XXX	11,974	11,974		1.A
3136B0-EN-2	FEDERAL NATIONAL MORTGAGE ASSO FNR 2017-	06/01/2025	Interest Capitalization	XXX	63,238	63,238		1.A
3136B2-7H-9	Fannie Mae FNR 2018-72 ZB 3.500% 10/25	06/01/2025	Interest Capitalization	XXX	165,205	165,205		1.A
3136B3-RS-1	Fannie Mae FNR 2018-89 VZ 4.000% 12/25	06/01/2025	Interest Capitalization	XXX	59,793	59,793		1.A
3136BA-S2-1	Fannie Mae 47 GZ N N 2.000% 07/25/50	06/01/2025	Interest Capitalization	XXX	1,101	1,101		1.A
3136BD-C7-1	FEDERAL NATIONAL MORTGAGE ASSO FNR 2021-	06/01/2025	Interest Capitalization	XXX	8,215	8,215		1.A
3136BG-4G-3	Fannie Mae FNR 2021-65 GZ 2.000% 10/25	06/01/2025	Interest Capitalization	XXX	17,407	17,407		1.A
3136BG-5Y-3	Fannie Mae FNR 2021-66 DZ 2.000% 10/25	06/01/2025	Interest Capitalization	XXX	111,434	111,434		1.A
3136BG-N3-1	Fannie Mae FNR 2021-56 ZK 2.500% 09/25	06/01/2025	Interest Capitalization	XXX	247,922	247,922		1.A
3136BG-WS-6	Fannie Mae FNR 2021-57 TZ 2.000% 09/25	06/01/2025	Interest Capitalization	XXX	22,804	22,804		1.A
3136BG-ZR-5	Fannie Mae FNR 2021-62 GZ 2.500% 09/25	06/01/2025	Interest Capitalization	XXX	47,444	47,444		1.A
3136BH-J3-4	Fannie Mae FNR 2021-49 CZ 2.500% 11/25	06/01/2025	Interest Capitalization	XXX	16,301	16,301		1.A
3136BJ-E9-2	Fannie Mae FNR 2021-73 Z 2.500% 11/25/	06/01/2025	Interest Capitalization	XXX	9,967	9,967		1.A
3136BJ-F5-9	Fannie Mae FNR 2021-73 DZ 2.500% 11/25	06/01/2025	Interest Capitalization	XXX	23,480	23,480		1.A
3136BJ-FU-4	Fannie Mae FNR 2021-68 Z 2.000% 10/25/	06/01/2025	Interest Capitalization	XXX	50,157	50,157		1.A
3136BJ-G7-4	Fannie Mae FNR 2021-73 AZ 2.500% 11/25	06/01/2025	Interest Capitalization	XXX	10,862	10,862		1.A
3136BJ-JW-6	Fannie Mae FNR 2021-69 VZ 2.000% 10/25	06/01/2025	Interest Capitalization	XXX	15,805	15,805		1.A
3136BJ-WW-1	Fannie Mae FNR 2021-76 PZ 2.500% 11/25	06/01/2025	Interest Capitalization	XXX	75,133	75,133		1.A
3136BK-EM-0	Fannie Mae FNR 2021-82 AZ 2.500% 12/25	06/01/2025	Interest Capitalization	XXX	38,641	38,641		1.A
3136BK-TN-2	Fannie Mae FNR 2021-85 TZ 2.500% 12/25	06/01/2025	Interest Capitalization	XXX	16,091	16,091		1.A
3136BK-WK-4	Fannie Mae FNR 2021-95 JZ 2.500% 01/25	06/01/2025	Interest Capitalization	XXX	48,683	48,683		1.A
3136BK-X6-4	Fannie Mae FNR 2021-94 GZ 2.500% 01/25	06/01/2025	Interest Capitalization	XXX	13,585	13,585		1.A
3136BK-XK-3	Fannie Mae FNR 2021-96 CZ 2.500% 01/25	06/01/2025	Interest Capitalization	XXX	4,755	4,755		1.A
3136BK-YR-7	Fannie Mae FNR 2021-86 ZT 2.500% 01/25	06/01/2025	Interest Capitalization	XXX	77,294	77,294		1.A
3136BK-YZ-9	Fannie Mae FNR 2021-86 MZ 2.500% 01/25	06/01/2025	Interest Capitalization	XXX	126,640	126,640		1.A
3136BL-3W-8	Fannie Mae FNR 2022-10 DZ 3.000% 02/25	06/01/2025	Interest Capitalization	XXX	16,180	16,180		1.A
3136BL-FL-9	Fannie Mae 3 ZW N N 2.000% 02/25/52	06/01/2025	Interest Capitalization	XXX	6,616	6,616		1.A
3136BL-RU-6	Fannie Mae FNR 2022-7 ZE 2.500% 02/25/	06/01/2025	Interest Capitalization	XXX	44,873	44,873		1.A
3136BL-TN-0	Fannie Mae FNR 2022-7 GZ 2.500% 02/25/	06/01/2025	Interest Capitalization	XXX	87,799	87,799		1.A
3136BM-AH-1	Fannie Mae FNR 2022-9 Z 3.000% 03/25/5	06/01/2025	Interest Capitalization	XXX	32,986	32,986		1.A
3136BM-HC-5	Fannie Mae FNR 2022-21 BZ 3.500% 04/25	06/01/2025	Interest Capitalization	XXX	68,219	68,219		1.A
3136BM-PV-4	Fannie Mae FNR 2022-17 ZJ 3.500% 04/25	06/01/2025	Interest Capitalization	XXX	19,491	19,491		1.A
3136BM-QE-1	Fannie Mae FNR 2022-17 ZN 3.500% 04/25	06/01/2025	Interest Capitalization	XXX	19,491	19,491		1.A
3136BM-R8-3	Fannie Mae 4.000% 06/25/52	06/01/2025	Interest Capitalization	XXX	219,089	219,089		1.A
3136BM-W9-5	Fannie Mae 4.500% 06/25/52	06/01/2025	Interest Capitalization	XXX	397,567	397,567		1.A
3136BN-4A-1	Fannie Mae FNR 2022-57 LZ 4.500% 09/25	06/01/2025	Interest Capitalization	XXX	55,093	55,093		1.A
3136BN-GM-2	Fannie Mae FNR 2022-46 CZ 4.500% 07/25	06/01/2025	Interest Capitalization	XXX	42,948	42,948		1.A
3136BN-HB-5	Fannie Mae FNR 2022-44 EZ 5.000% 07/25	06/01/2025	Interest Capitalization	XXX	57,593	57,593		1.A
3136BN-KF-2	Fannie Mae FNR 2022-38 DZ 4.500% 06/25	06/01/2025	Interest Capitalization	XXX	81,900	81,900		1.A
3136BN-KP-0	Fannie Mae FNR 2022-38 HZ 4.500% 07/25	06/01/2025	Interest Capitalization	XXX	87,981	87,981		1.A
3136BN-LA-2	Fannie Mae FNR 2022-38 CZ 4.500% 07/25	06/01/2025	Interest Capitalization	XXX	38,331	38,331		1.A
3136BN-MA-1	Fannie Mae FNR 2022-37 CZ 4.500% 07/25	06/01/2025	Interest Capitalization	XXX	127,768	127,768		1.A
3136BN-N5-1	Fannie Mae FNR 2022-47 ZA 4.500% 08/25	06/01/2025	Interest Capitalization	XXX	118,699	118,699		1.A
3136BN-NX-0	Fannie Mae FNR 2022-37 ZK 4.500% 07/25	06/01/2025	Interest Capitalization	XXX	274,702	274,702		1.A

SCHEDULE D - PART 3

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

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3136BN-QR-0	Fannie Mae FNR 2022-42 AZ 4.000% 07/25	06/01/2025	Interest Capitalization	XXX	89,584	89,584		1.A
3136BN-QW-9	Fannie Mae FNR 2022-42 BZ 4.500% 07/25	06/01/2025	Interest Capitalization	XXX	118,754	118,754		1.A
3136BN-S2-3	Fannie Mae FNR 2022-53 Z 4.500% 08/25/	06/01/2025	Interest Capitalization	XXX	42,770	42,770		1.A
3136BN-W7-7	Fannie Mae FNR 2022-60 GZ 4.500% 09/25	06/01/2025	Interest Capitalization	XXX	122,033	122,033		1.A
3136BP-CM-1	Fannie Mae FNR 2022-77 BZ 5.500% 11/25	06/01/2025	Interest Capitalization	XXX	757,052	757,052		1.A
3136BP-CP-4	Fannie Mae FNR 2022-65 GZ 5.000% 10/25	06/01/2025	Interest Capitalization	XXX	27,266	27,266		1.A
3136BP-CU-3	Fannie Mae FNR 2022-67 ZA 5.000% 10/25	06/01/2025	Interest Capitalization	XXX	71,099	71,099		1.A
3136BP-D4-0	Fannie Mae FNR 2023-5 CZ 5.000% 03/25/	06/01/2025	Interest Capitalization	XXX	41,782	41,782		1.A
3136BP-DC-2	Fannie Mae FNR 2022-64 KZ 4.500% 10/25	06/01/2025	Interest Capitalization	XXX	75,805	75,805		1.A
3136BP-GE-5	Fannie Mae FNR 2022-77 AZ 5.000% 11/25	06/01/2025	Interest Capitalization	XXX	169,929	169,929		1.A
3136BP-GW-5	Fannie Mae FNR 2022-78 AZ 5.500% 11/25	06/01/2025	Interest Capitalization	XXX	63,088	63,088		1.A
3136BP-KF-7	Fannie Mae FNR 2022-80 LZ 5.500% 11/25	06/01/2025	Interest Capitalization	XXX	78,860	78,860		1.A
3136BP-KT-7	Fannie Mae FNR 2022-76 HZ 5.000% 11/25	06/01/2025	Interest Capitalization	XXX	70,804	70,804		1.A
3136BP-L8-2	Fannie Mae FNR 2023-12 LZ 5.000% 04/25	06/01/2025	Interest Capitalization	XXX	27,739	27,739		1.A
3136BP-MM-0	Fannie Mae FNR 2022-83 JZ 6.000% 12/25	06/01/2025	Interest Capitalization	XXX	69,338	69,338		1.A
3136BP-MQ-1	Fannie Mae FNR 2022-83 DZ 6.000% 12/25	06/01/2025	Interest Capitalization	XXX	215,214	215,214		1.A
3136BP-NC-1	Fannie Mae FNR 2022-88 BZ 5.500% 12/25	06/01/2025	Interest Capitalization	XXX	111,227	111,227		1.A
3136BP-QA-2	Fannie Mae FNR 2022-82 GZ 6.000% 12/25	06/01/2025	Interest Capitalization	XXX	104,007	104,007		1.A
3136BP-ZE-4	Fannie Mae FNR 2023-8 ZA 5.000% 02/25/	06/01/2025	Interest Capitalization	XXX	51,500	51,500		1.A
3136BQ-EH-8	Fannie Mae FNR 2023-37 BZ 5.500% 08/25	06/01/2025	Interest Capitalization	XXX	83,248	83,248		1.A
3136BT-RY-1	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	06/01/2025	Interest Capitalization	XXX	84,795	84,795		1.A
3137AS-RB-2	FHR 4088 Z FHR 4088 Z 3.500% 08/15/42	06/01/2025	Interest Capitalization	XXX	49,505	49,505		1.A
3137AX-W3-3	Freddie Mac FHR 4158 ZT 3.000% 01/15/4	06/01/2025	Interest Capitalization	XXX	10,666	10,666		1.A
3137AY-KG-5	Freddie Mac FHR 4172 UZ 3.000% 02/15/4	06/01/2025	Interest Capitalization	XXX	4,888	4,888		1.A
3137B1-3E-0	Freddie Mac FHR 4182 ZK 3.500% 03/15/4	06/01/2025	Interest Capitalization	XXX	30,973	30,973		1.A
3137B2-FF-2	FHR 4206 DZ FHR 4206 DZ 3.000% 05/15/3	06/15/2025	Interest Capitalization	XXX	4,000	4,000		1.A
3137B3-D9-6	FHR 4224 UZ FHR 4224 UZ 3.000% 07/15/4	06/15/2025	Interest Capitalization	XXX	13,666	13,666		1.A
3137BF-BH-3	Freddie Mac FHR 4413 VZ 3.000% 11/15/4	06/01/2025	Interest Capitalization	XXX	10,247	10,247		1.A
3137BR-DQ-5	Freddie Mac FHR 4609 QZ 3.000% 08/15/4	06/01/2025	Interest Capitalization	XXX	31,638	31,638		1.A
3137BT-RY-9	Freddie Mac FHR 4636 ZN 3.000% 12/15/4	06/01/2025	Interest Capitalization	XXX	16,607	16,607		1.A
3137FA-5D-6	Freddie Mac FHR 4710 GZ 3.000% 01/15/4	06/01/2025	Interest Capitalization	XXX	37,747	37,747		1.A
3137FB-NL-6	FEDERAL HOME LOAN MORTGAGE COR FHR 4732	06/01/2025	Interest Capitalization	XXX	29,637	29,637		1.A
3137FD-7H-9	Freddie Mac FHR 4748 YZ 3.500% 12/15/4	06/01/2025	Interest Capitalization	XXX	135,977	135,977		1.A
3137FU-B6-0	Freddie Mac FHR 4994 AZ 2.000% 06/25/5	06/01/2025	Interest Capitalization	XXX	1,377	1,377		1.A
3137GA-4M-6	Freddie Mac FHR 3730 PZ 4.500% 09/15/4	06/01/2025	Interest Capitalization	XXX	22,574	22,574		1.A
3137H1-5M-4	Freddie Mac FHR 5123 GZ 2.500% 07/25/5	06/01/2025	Interest Capitalization	XXX	58,998	58,998		1.A
3137H1-6N-1	Freddie Mac FHR 5123 MZ 2.000% 07/25/5	06/01/2025	Interest Capitalization	XXX	25,742	25,742		1.A
3137H1-BD-7	Freddie Mac FHR 5122 Z 2.500% 07/25/41	06/01/2025	Interest Capitalization	XXX	8,057	8,057		1.A
3137H2-5X-8	FHLMC Multifamily Structured P FHR 5144	06/01/2025	Interest Capitalization	XXX	112,945	112,945		1.A
3137H2-7G-3	FHLMC Multifamily Structured P FHR 5140	06/01/2025	Interest Capitalization	XXX	223,219	223,219		1.A
3137H2-C4-4	FHLMC Multifamily Structured P SERIES 51	06/01/2025	Interest Capitalization	XXX	2,529	2,529		1.A
3137H2-GR-9	FHLMC Multifamily Structured P FHR 5146	06/01/2025	Interest Capitalization	XXX	11,298	11,298		1.A
3137H2-U6-9	FHLMC Multifamily Structured P FHR 5149	06/01/2025	Interest Capitalization	XXX	76,031	76,031		1.A
3137H2-Z6-4	FHLMC Multifamily Structured P FHR 5150	06/01/2025	Interest Capitalization	XXX	49,218	49,218		1.A
3137H3-2U-5	FHLMC Multifamily Structured P FHR 5150	06/01/2025	Interest Capitalization	XXX	30,616	30,616		1.A
3137H3-6S-6	FHLMC Multifamily Structured P FHR 5155	06/01/2025	Interest Capitalization	XXX	52,369	52,369		1.A
3137H3-JN-3	FHLMC Multifamily Structured P FHR 5151	06/01/2025	Interest Capitalization	XXX	33,116	33,116		1.A
3137H3-SA-1	FHLMC Multifamily Structured P FHR 5159	06/01/2025	Interest Capitalization	XXX	11,937	11,937		1.A
3137H3-SK-9	FHLMC Multifamily Structured P FHR 5159	06/01/2025	Interest Capitalization	XXX	12,093	12,093		1.A
3137H3-UL-4	FHLMC Multifamily Structured P FHR 5159	06/01/2025	Interest Capitalization	XXX	12,114	12,114		1.A
3137H3-UT-7	FHLMC Multifamily Structured P FHR 5159	06/01/2025	Interest Capitalization	XXX	12,987	12,987		1.A
3137H3-V7-4	FHLMC Multifamily Structured P FHR 5159	06/01/2025	Interest Capitalization	XXX	8,480	8,480		1.A
3137H3-W3-2	FHLMC Multifamily Structured P FHR 5160	06/01/2025	Interest Capitalization	XXX	10,724	10,724		1.A
3137H4-VA-5	Freddie Mac FHR 5180 CZ 2.500% 11/25/5	06/01/2025	Interest Capitalization	XXX	33,422	33,422		1.A
3137H5-6N-2	Freddie Mac FHR 5178 ZT 2.500% 12/25/5	06/01/2025	Interest Capitalization	XXX	86,665	86,665		1.A
3137H5-DN-4	Freddie Mac FHR 5180 KZ 2.500% 01/25/5	06/01/2025	Interest Capitalization	XXX	16,621	16,621		1.A
3137H5-EQ-6	Freddie Mac FHR 5192 GZ 2.500% 02/25/5	06/01/2025	Interest Capitalization	XXX	813	813		1.A
3137H5-FE-2	Freddie Mac FHR 5190 BZ 2.500% 01/25/5	06/01/2025	Interest Capitalization	XXX	42,908	42,908		1.A
3137H5-FH-5	Freddie Mac FHR 5190 CZ 2.500% 01/25/5	06/01/2025	Interest Capitalization	XXX	36,589	36,589		1.A
3137H5-FL-6	Freddie Mac FHR 5190 DZ 2.500% 01/25/5	06/01/2025	Interest Capitalization	XXX	26,673	26,673		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
3137H5-HU-4	Freddie Mac FHR 5190 Z 2.500% 01/25/52	06/01/2025	Interest Capitalization	XXX	34,435	34,435		1.A
3137H5-HW-0	Freddie Mac FHR 5190 ZL 3.000% 02/25/5	06/01/2025	Interest Capitalization	XXX	13,765	13,765		1.A
3137H5-J4-0	Freddie Mac FHR 5197 AZ 2.500% 02/25/5	06/01/2025	Interest Capitalization	XXX	62,701	62,701		1.A
3137H5-JG-3	Freddie Mac FHR 5188 GZ 3.000% 01/25/5	06/01/2025	Interest Capitalization	XXX	35,265	35,265		1.A
3137H5-MR-5	Freddie Mac FHR 5191 BZ 2.500% 11/25/5	06/01/2025	Interest Capitalization	XXX	24,730	24,730		1.A
3137H5-RY-5	Freddie Mac FHR 5194 EZ 2.500% 02/25/5	06/01/2025	Interest Capitalization	XXX	29,132	29,132		1.A
3137H5-UE-5	Freddie Mac FHR 5189 CZ 2.500% 02/25/5	06/01/2025	Interest Capitalization	XXX	94,079	94,079		1.A
3137H5-VT-1	Freddie Mac FHR 5189 ZT 2.500% 01/25/5	06/01/2025	Interest Capitalization	XXX	135,569	135,569		1.A
3137H5-ZN-0	Freddie Mac FHR 5202 BZ 3.000% 03/25/5	06/01/2025	Interest Capitalization	XXX	8,246	8,246		1.A
3137H6-CX-1	Freddie Mac FHR 5200 ZA 2.500% 03/25/5	06/01/2025	Interest Capitalization	XXX	26,143	26,143		1.A
3137H6-PV-1	Freddie Mac FHR 5206 Z 3.000% 03/25/52	06/01/2025	Interest Capitalization	XXX	16,452	16,452		1.A
3137H6-ZE-8	Freddie Mac FHR 5213 Z 3.500% 04/25/52	06/01/2025	Interest Capitalization	XXX	86,813	86,813		1.A
3137H7-5P-4	Freddie Mac 4.000% 05/25/52	06/01/2025	Interest Capitalization	XXX	126,200	126,200		1.A
3137H7-F2-4	Freddie Mac FHR 5221 ZE 3.500% 05/25/5	06/01/2025	Interest Capitalization	XXX	106,890	106,890		1.A
3137H7-N2-5	Freddie Mac FHR 5233 DZ 4.500% 10/25/4	06/01/2025	Interest Capitalization	XXX	105,848	105,848		1.A
3137H7-SH-7	Freddie Mac 4.000% 06/25/52	06/01/2025	Interest Capitalization	XXX	33,706	33,706		1.A
3137H7-WB-5	Freddie Mac 4.000% 06/25/52	06/01/2025	Interest Capitalization	XXX	62,338	62,338		1.A
3137H7-WG-4	Freddie Mac FHR 5230 AZ 3.500% 09/25/4	06/01/2025	Interest Capitalization	XXX	29,067	29,067		1.A
3137H7-ZJ-5	Freddie Mac FHR 5237 CZ 4.500% 06/25/5	06/01/2025	Interest Capitalization	XXX	63,884	63,884		1.A
3137H8-AD-3	Freddie Mac FHR 5236 BZ 5.000% 07/25/5	06/01/2025	Interest Capitalization	XXX	57,593	57,593		1.A
3137H8-KX-8	Freddie Mac FHR 5249 EZ 4.500% 08/25/5	06/01/2025	Interest Capitalization	XXX	76,375	76,375		1.A
3137H9-B4-0	Freddie Mac FHR 5267 GZ 5.000% 09/25/5	06/01/2025	Interest Capitalization	XXX	85,319	85,319		1.A
3137H9-BE-8	Freddie Mac FHR 5267 JZ 5.000% 10/25/5	06/01/2025	Interest Capitalization	XXX	213,296	213,296		1.A
3137H9-CR-8	Freddie Mac FHR 5272 CZ 5.500% 11/25/5	06/01/2025	Interest Capitalization	XXX	315,438	315,438		1.A
3137H9-DY-2	Freddie Mac FHR 5270 DZ 6.000% 11/25/5	06/01/2025	Interest Capitalization	XXX	153,521	153,521		1.A
3137H9-GB-9	Freddie Mac FHR 5275 AZ 5.500% 11/25/5	06/01/2025	Interest Capitalization	XXX	78,860	78,860		1.A
3137H9-GM-5	Freddie Mac FHR 5275 KZ 5.500% 11/25/5	06/01/2025	Interest Capitalization	XXX	189,263	189,263		1.A
3137H9-KU-2	Freddie Mac FHR 5282 MZ 5.500% 12/25/5	06/01/2025	Interest Capitalization	XXX	15,700	15,700		1.A
3137H9-RC-5	Freddie Mac FHR 5295 ZA 5.000% 03/25/5	06/01/2025	Interest Capitalization	XXX	41,782	41,782		1.A
3137H9-RD-3	Freddie Mac FHR 5295 ZJ 5.500% 03/25/5	06/01/2025	Interest Capitalization	XXX	73,559	73,559		1.A
3137HA-DG-8	Freddie Mac FHR 5329 JZ 6.000% 08/25/5	06/01/2025	Interest Capitalization	XXX	133,252	133,252		1.A
3137HA-GE-0	Freddie Mac FHR 5330 ZA 6.000% 08/25/5	06/01/2025	Interest Capitalization	XXX	72,301	72,301		1.A
3137HA-K6-2	Freddie Mac FHR 5338 CZ 6.000% 09/25/5	06/01/2025	Interest Capitalization	XXX	155,328	155,328		1.A
3137HA-LL-8	Freddie Mac FHR 5333 LZ 6.000% 09/25/5	06/01/2025	Interest Capitalization	XXX	101,357	101,357		1.A
3137HA-RC-2	Freddie Mac FHR 5348 HZ 6.000% 10/25/5	06/01/2025	Interest Capitalization	XXX	49,473	49,473		1.A
3137HB-XZ-2	Freddie Mac 5386 HZ N N 5.500% 03/25/5	06/01/2025	Interest Capitalization	XXX	66,341	66,341		1.A
3137HH-NC-1	FEDERAL NATIONAL MORTGAGE ASSO STRU BNP-	06/01/2025	Interest Capitalization	XXX	66,823	66,823		1.A
3137HJ-6R-3	FEDERAL HOME LOAN MORTGAGE COR 5.500%	06/01/2025	Interest Capitalization	XXX	66,364	66,364		1.A
3137HJ-6U-6	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	06/01/2025	Interest Capitalization	XXX	55,760	55,760		1.A
34074N-EP-0	FLORIDA HSG FIN CORP FLSHSG 5.050% 07/	05/21/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	2,750,000	2,750,000		1.A FE
34074N-EQ-8	FLORIDA HSG FIN CORP FLSHSG 5.125% 01/	05/21/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	2,650,000	2,650,000		1.A FE
35563P-BD-0	Freddie Mac - SCRT SCRT 2017-2 MB 3.00	05/01/2025	Interest Capitalization	XXX				1.A
35563P-GE-3	Freddie Mac - SCRT SCRT 2018-3 HZ 3.00	06/01/2025	Interest Capitalization	XXX	100,993	100,993		1.A
35563P-GK-9	Freddie Mac - SCRT SCRT 2018-3 MZ 3.50	06/01/2025	Interest Capitalization	XXX	163,955	163,955		1.A
35563P-HJ-1	Freddie Mac - SCRT SCRT 2018-4 MZ 3.50	06/01/2025	Interest Capitalization	XXX	10,982	10,982		1.A
35563P-JJ-9	Freddie Mac - SCRT SCRT 2019-1 MZ 3.50	06/01/2025	Interest Capitalization	XXX	32,563	32,563		1.A
35563P-LF-4	Freddie Mac - SCRT SCRT 2019-3 HZ 3.00	06/01/2025	Interest Capitalization	XXX	10,692	10,692		1.A
35563P-MP-1	Freddie Mac - SCRT SCRT 2019-4 MZ 3.00	06/01/2025	Interest Capitalization	XXX	121,600	121,600		1.A
45130B-BA-0	IDAHO HOUSING AND FINANCE ASSO IDSSFH	05/14/2025	BANK OF AMERICA	XXX	4,900,000	4,900,000		1.B FE
45130B-BC-6	IDAHO HOUSING AND FINANCE ASSO IDSSFH	05/14/2025	BANK OF AMERICA	XXX	1,950,000	1,950,000		1.B FE
491309-PQ-7	KENTUCKY HSG CORP KYSSFH 4.850% 07/01/	05/07/2025	BANK OF AMERICA	XXX	1,170,000	1,170,000		1.A FE
566736-KX-1	MARICOPA CNTY & PHOENIX ARIZ I MARDEV	05/09/2025	STIFEL NICOLAUS EUROPE LIMITED	XXX	1,900,000	1,900,000		1.B FE
566736-KY-9	MARICOPA CNTY & PHOENIX ARIZ I MARDEV	05/09/2025	STIFEL NICOLAUS EUROPE LIMITED	XXX	1,000,000	1,000,000		1.B FE
566736-KZ-6	MARICOPA CNTY & PHOENIX ARIZ I MARDEV	05/09/2025	STIFEL NICOLAUS EUROPE LIMITED	XXX	1,000,000	1,000,000		1.B FE
57419U-VF-2	MD DEPT HSG COMM DEV 2023F MCDHSG 6.19	05/21/2025	BANK OF AMERICA	XXX	1,000,000	1,000,000		1.B FE
57419U-VG-0	MD DEPT HSG COMM DEV 2023F MCDHSG 6.24	05/21/2025	BANK OF AMERICA	XXX	7,365,000	7,365,000		1.B FE
57419U-WK-0	MD DEPT HSG COMM DEV 2023F MCDHSG 5.10	05/21/2025	BANK OF AMERICA	XXX	4,000,000	4,000,000		1.B FE
67886M-2D-0	OKLAHOMA HSG FIN AGY SINGLE FA OKSSFM	04/30/2025	RAYMOND JAMES & ASSOCIATES	XXX	775,000	775,000		1.A FE
83712D-8T-6	SOUTH CAROLINA ST HSG FIN & DE SCSHSG	05/14/2025	BANK OF AMERICA	XXX	2,000,000	2,000,000		1.A FE
83756L-CU-7	SOUTH DAKOTA HSG DEV AUTH SDSHSG 5.100	05/30/2025	WELLS FARGO	XXX	12,500,000	12,500,000		1.A 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
88046K-QR-0	TENNESSEE HSG DEV AGY TNSHSG 4.900% 07	04/30/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	1,000,000	1,000,000		1.B FE
882750-G4-8	TEXAS ST DEPT HSG & CMNTY AFFA TXSHSG	05/07/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	3,000,000	3,000,000		1.B FE
882750-G5-5	TEXAS ST DEPT HSG & CMNTY AFFA TXSHSG	05/07/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	2,000,000	2,000,000		1.B FE
882750-G6-3	TEXAS ST DEPT HSG & CMNTY AFFA TXSHSG	05/07/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	5,200,000	5,200,000		1.B FE
1039999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)					110,679,297	110,814,312	1,012	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	4,832,153	4,834,538	9,589	1.A
3140LF-09-8	Fannie Mae FN BS4979 3.150% 03/01/40	04/30/2025	Tax Free Exchange	XXX	4,918,937	4,929,721	12,509	1.A
1049999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)					9,751,090	9,764,259	22,098	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)								
161935-AB-7	CHASE MORTGAGE FINANCE CORPO 5.500% 04	05/08/2025	JPMORGAN SECURITIES INC	XXX	4,925,781	5,000,000	21,389	1.A Z
316922-AA-1	FIGRE TRUST 5.758% 06/25/55	06/23/2025	BARC	XXX	3,074,902	3,062,922	6,527	1.A FE
36171H-AB-5	GCAT 5.756% 04/25/70	05/22/2025	BARC	XXX	999,997	1,000,000	4,637	1.C FE
36171H-AC-3	GCAT 6.009% 04/25/70	05/22/2025	BARC	XXX	5,649,972	5,650,000	27,349	1.G FE
36171M-AC-2	GCAT 5.550% 05/25/70	06/17/2025	GOLDMAN SACHS & CO	XXX	12,592,646	12,618,434	36,962	1.A FE
36171M-AD-0	GCAT 5.753% 05/25/70	06/17/2025	GOLDMAN SACHS & CO	XXX	4,169,999	4,170,000	12,661	1.C FE
36171M-AE-8	GCAT 5.955% 05/25/70	06/17/2025	GOLDMAN SACHS & CO	XXX	6,099,947	6,100,000	19,172	1.G FE
43761Y-AA-2	HOMES TRUST 5.471% 06/25/60	06/24/2025	JPMORGAN SECURITIES INC	XXX	12,999,802	13,000,000	49,391	1.A Z
43761Y-AB-0	HOMES TRUST 5.573% 06/25/60	06/24/2025	JPMORGAN SECURITIES INC	XXX	2,999,993	3,000,000	11,610	1.A Z
43761Y-AE-4	HOMES TRUST HOMES..25-AFC2 5.877% 06/25	06/24/2025	JPMORGAN SECURITIES INC	XXX	2,049,999	2,050,000	8,367	1.F Z
61778L-AE-5	MORGAN STANLEY RESIDENTIAL MO 5.864% 0	05/16/2025	MORGAN STANLEY	XXX	1,899,975	1,900,000	8,975	1.G FE
64832C-AE-3	NEW RESIDENTIAL MORTGAGE LOAN 5.985% 0	06/02/2025	BARC	XXX	4,599,918	4,600,000	29,825	1.G FE
67121L-AC-0	ONSLOW BAY FINANCIAL LLC OBX..2 5.706%	06/02/2025	GOLDMAN SACHS & CO	XXX	2,999,944	3,000,000	19,971	1.F FE
748949-AB-0	WOODWARD CAPITAL MANAGEMENT RC 5.673%	06/13/2025	JPMORGAN SECURITIES INC	XXX	11,999,750	12,000,000	43,493	1.A Z
81743G-AE-6	SEQUOIA MORTGAGE TRUST 5.500% 06/25/55	06/18/2025	WELLS FARGO	XXX	4,000,625	4,000,000	11,611	1.A FE
81749T-AG-7	SEQUOIA MORTGAGE TRUST 2.500% 09/25/54	05/15/2025	BANK OF AMERICA	XXX	1,240,364	2,000,000	3,056	1.A FE
81749Y-AH-4	SEQUOIA MORTAGE TRUST 5.500% 07/25/55	06/10/2025	MORGAN STANLEY	XXX	4,215,849	4,400,000	11,428	1.A FE
92540X-AC-5	VERUS SECURITIZATION TRUST 5.681% 06/2	06/04/2025	MORGAN STANLEY	XXX	2,299,968	2,300,000	3,992	1.G FE
1059999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					88,819,431	89,851,356	330,416	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)								
36264X-AG-7	GSF..22 GSF..22 Class B 5.758% 12/15/38	04/29/2025	DIRECT	XXX	421,746	452,000		3.B
36264X-AJ-1	GSF..22 GSF..22 Class C 5.019% 12/15/38	04/29/2025	DIRECT	XXX	349,441	396,000		3.B
36264X-AL-6	GSF..22 GSF..22 Class D 4.881% 12/15/38	04/29/2025	DIRECT	XXX	693,456	1,077,000		3.B
1079999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					1,464,643	1,925,000		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)								
00121P-AC-2	AGL CLO LTD AGL..25-41 AGL..25-41A-A2 5	04/10/2025	MIZUHO SECURITIES USA LLC	XXX	13,000,000	13,000,000		1.A FE
00121P-AE-8	AGL CLO LTD AGL..25-41 AGL..25-41A-B 6.1	04/10/2025	MIZUHO SECURITIES USA LLC	XXX	43,500,000	43,500,000		1.C FE
00121P-AG-3	AGL CLO LTD AGL..25-41 AGL..25-41- C 6.3	04/10/2025	MIZUHO SECURITIES USA LLC	XXX	23,250,000	23,250,000		1.F FE
00791Y-AG-3	AGL 6.124% 07/22/38	05/28/2025	BARC	XXX	4,000,000	4,000,000		1.F Z
05615K-AC-5	BSPDF 2025-FL2 ISSUER LTD BSPD BSPDF..25-	05/14/2025	JPMORGAN SECURITIES INC	XXX	18,104,625	18,150,000		1.A FE
15673U-AA-5	CERBERUS ONSHORE CLO LLC CERB.. CERB..25-1	06/10/2025	WELLS FARGO	XXX	14,000,000	14,000,000		1.A Z
15673U-AC-1	CERBERUS ONSHORE CLO LLC CERB.. CERB..25-1	06/10/2025	WELLS FARGO	XXX	4,750,000	4,750,000		1.C Z
15673U-AE-7	CERBERUS ONSHORE CLO LLC CERB.. CERB..25-1	06/10/2025	WELLS FARGO	XXX	7,000,000	7,000,000		1.G Z
185833-AE-0	GOLDENTREE CLRMPK..25-1A-B1 6.032% 04/2	04/03/2025	CITIGROUP GLOBAL MARKETS INC	XXX	13,000,000	13,000,000		1.C FE
38139V-AG-0	GOLDENTREE GLM..25-24A-B 5.822% 10/20/3	03/14/2025	JPMORGAN SECURITIES INC	XXX	1,000,000	1,000,000		1.C FE
38181E-AC-4	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..13-	05/23/2025	NATIXIS	XXX	24,000,000	24,000,000		1.A FE
38181E-AE-0	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..13-	05/23/2025	NATIXIS	XXX	3,600,000	3,600,000		1.A FE
38181E-AJ-9	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..13-	05/23/2025	NATIXIS	XXX	12,000,000	12,000,000		1.F FE
38181G-AC-9	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..21-	06/25/2025	BNP PARIBAS SECURITIES SERVICE	XXX	8,200,000	8,200,000		1.A Z
38181G-AG-0	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..21-	06/25/2025	BNP PARIBAS SECURITIES SERVICE	XXX	7,150,000	7,150,000		1.F Z
39810M-AC-3	GREYSTONE COMMERCIAL REAL ESTA GSTNE..25-	05/08/2025	WELLS FARGO	XXX	4,837,875	4,850,000		1.A FE
39810M-AE-9	GREYSTONE COMMERCIAL REAL ESTA GSTNE..25-	05/08/2025	WELLS FARGO	XXX	3,391,500	3,400,000		1.D FE
40445Y-AA-2	HPS PRIVATE CREDIT CLO HPSPR..25-3-A1 5	05/22/2025	MORGAN STANLEY	XXX	45,000,000	45,000,000		1.A FE
40445Y-AC-8	HPS PRIVATE CREDIT CLO HPSPR..2 HPSPR..25-	05/22/2025	MORGAN STANLEY	XXX	9,100,000	9,100,000		1.C FE
40445Y-AE-4	HLEND CLO HLEND..25-3 HPSPR..25-3A-C 7.0	05/22/2025	MORGAN STANLEY	XXX	6,500,000	6,500,000		1.F Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
439004-AC-6	HKPK..25-1A HOOK..25-1A-A2 5.982% 07/24/	04/24/2025	BANK OF AMERICA	XXX	5,000,000	5,000,000		1.A FE
439004-AE-2	GOLDENTREE HOOK..25-1A-B1 6.180% 07/24/	04/24/2025	BANK OF AMERICA	XXX	9,000,000	9,000,000		1.C FE
439004-AJ-1	HKPK..25-1A HOOK..25-1A-C 6.516% 07/24/3	04/24/2025	BANK OF AMERICA	XXX	6,500,000	6,500,000		1.E FE
48190A-AG-1	KKR FINANCIAL CLO LTD KKR..24-4 KKR..24-45	04/10/2025	MIZUHO SECURITIES USA LLC	XXX	2,000,000	2,000,000	32,498	1.F FE
676924-AG-8	OAK HILL CREDIT 6.892% 10/20/36	04/08/2025	Transfer	XXX	6,522,133	6,500,000	96,529	1.E FE
68626F-AE-7	ORION CLO LTD 7.382% 01/25/37	04/08/2025	Transfer	XXX	3,866,273	3,840,000	56,043	1.F FE
69120U-AB-9	OWL ROCK CLO LTD OR..25-21 OR..25-21A-B	05/16/2025	SG AMERICAS SECURITIES, LLC	XXX	11,350,000	11,350,000		1.C FE
69120U-AC-7	OWL ROCK CLO LTD OR..25-21 OR..25-21A-C	05/16/2025	SG AMERICAS SECURITIES, LLC	XXX	6,000,000	6,000,000		1.F FE
69121C-AG-7	OWL ROCK CLO LTD OR..22-8 OR..8R-A2R 6.0	03/27/2025	NATIXIS	XXX	8,000,000	8,000,000		1.A FE
69121C-AJ-1	OWL ROCK CLO LTD OR..22-8 OR..22-8A-BR 6	03/27/2025	NATIXIS	XXX	13,000,000	13,000,000		1.C FE
69121C-AL-6	OWL ROCK CLO LTD OR..22-8 OR..22-8A-CR 6	03/27/2025	NATIXIS	XXX	10,000,000	10,000,000		1.F FE
69703F-AN-1	PALMER SQUARE LOAN FUNDING LTD PSTAT..23-	04/01/2025	CITIGROUP GLOBAL MARKETS INC	XXX	10,000,000	10,000,000		1.D FE
78475C-AB-1	SSI ABS-25-1 ISSUER LLC SSIA..25-1-B 7	06/18/2025	BARCLAYS BANK PLC	XXX	1,358,465	1,358,500		2.C FE
83012Q-AN-4	Sixth Street CLO LTD. 5.600% 07/17/38	06/17/2025	CITIGROUP GLOBAL MARKETS INC	XXX	1,250,000	1,250,000		1.A FE
88675Y-AG-9	TIKEHAU US CLO LTD 7.606% 01/15/36	04/09/2025	Transfer	XXX	4,335,686	4,300,000	76,775	1.F FE
00190Y-BT-1	ARES CLO LTD ARES..13-2A ARES..13-2A-CR3	04/01/2025	MIZUHO SECURITIES USA LLC	XXX	6,929,633	6,947,000	75,952	1.F FE
12570L-AC-2	CIFC Funding Ltd CIFC..22-1A-B 6.072% 0	04/09/2025	MIZUHO SECURITIES USA LLC	XXX	3,878,550	3,900,000	54,875	1.C FE
14074E-AE-1	CAPTREE PARK CLO LTD CPTPK..24- CPTPK..24-	04/08/2025	MIZUHO SECURITIES USA LLC	XXX	3,300,000	3,300,000	44,281	1.C FE
38139V-AJ-4	GOLDENTREE LOAN MANAGEMENT US GLM..25-24A	03/14/2025	JPMORGAN SECURITIES INC	XXX	15,500,000	15,500,000		1.F FE
38181E-AG-5	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..16-	05/23/2025	NATIXIS	XXX	4,000,000	4,000,000		1.C FE
69382J-AB-7	PFP LTD PFP..25-12 PFP..25-12-AS 6.063%	05/29/2025	CITIGROUP GLOBAL MARKETS INC	XXX	2,992,500	3,000,000		1.A FE
69382J-AC-5	PFP LTD PFP..25-12 PFP..25-12-B 6.364% 1	05/29/2025	CITIGROUP GLOBAL MARKETS INC	XXX	1,795,500	1,800,000		1.D FE
69688G-AC-2	PALMER SQUARE CLO LTD PLMRS..24 PLMRS..24-	04/08/2025	MIZUHO SECURITIES USA LLC	XXX	6,088,500	6,150,000	78,526	1.C FE
949723-AL-4	WELLMAN PARK CLO LTD WLLMN..21- WLLMN..21-	04/08/2025	MIZUHO SECURITIES USA LLC	XXX	1,884,800	1,900,000	26,609	1.C FE
968209-AC-0	WILDWOOD PARK CLO LTD WILDPK..2 WILDPK..24	04/08/2025	MIZUHO SECURITIES USA LLC	XXX	2,480,000	2,500,000	65,912	1.C FE
1099999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)					412,416,040	412,545,500	608,000	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)								
0008N#-AA-2	American Community Finance LLC American	05/30/2025	ABF	XXX	8,888,889	8,888,889		3.B
04941*-AA-2	Atlas Securitized Products Atlas Securit	06/30/2025	ABF	XXX	1,755,536	1,755,536		1.C PL
04941*-AC-8	Atlas Securitized Products Atlas Securit	06/30/2025	ABF	XXX	1,755,536	1,755,536		1.F PL
78475C-AA-3	SSI ABS-25-1 ISSUER LLC SSIA..25-1-A 6	06/18/2025	BARCLAYS BANK PLC	XXX	1,444,990	1,445,000		1.G FE
BGH8SP-5K-4	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-A3D	06/05/2025	DIRECT	XXX	6,079,726	6,079,726		1.E PL
BGH8SP-5S-7	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-B3D	06/05/2025	DIRECT	XXX	3,646,499	3,646,499		2.A PL
1119999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					23,571,176	23,571,186		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	05/01/2025	Interest Capitalization	XXX	4,122,859	4,122,859		2.B PL
72305*-AA-9	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III	05/19/2025	DIRECT	XXX	1,317,366	1,317,366		2.B PL
72305*-AB-7	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III	05/19/2025	DIRECT	XXX	598,803	598,803		2.C FE
72306@-AA-6	PINEBRIDGE PB Private Credit IV Class A	06/06/2025	DIRECT	XXX	6,605,970	6,605,970		1.G PL
72306@-AB-4	PINEBRIDGE PB Private Credit IV Class B	06/06/2025	DIRECT	XXX	3,002,713	3,002,713		2.C PL
72306@-AC-2	PINEBRIDGE PB Private Credit IV Class C	06/06/2025	DIRECT	XXX	1,141,032	1,141,032		3.C PL
1319999999 - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					16,788,743	16,788,743		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)								
12510H-AF-7	Capital Automotive Reit 3.810% 02/15/5	06/02/2025	CANTOR FITZGERALD & CO	XXX	239,675	259,755	495	1.E FE
86190B-AD-6	STORE Master Funding LLC 3.700% 06/20/	06/02/2025	CANTOR FITZGERALD & CO	XXX	84,427	98,042	131	1.C FE
1719999999 - Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Lease-Backed Securities – Full Analysis (Unaffiliated)					324,102	357,797	626	XXX
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Lease-Backed Securities – Full Analysis (Affiliated)								

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
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Unaffiliated)								
00039N-AA-2	APOLLO AVIATION SECURITIZATION AASET..25-	06/13/2025	GOLDMAN SACHS & CO.	XXX	14,999,408	15,000,000		1.F FE
09606B-AG-9	BLUE STREAM ISSUER LLC BSTRM..2 BSTRM..24-	06/03/2025	BANK OF AMERICA	XXX	1,369,748	1,370,000	2,881	1.F FE
20469C-AC-9	CMDC..25-1 CMDC..25-1A-B1 5.756% 05/25/5	05/15/2025	Guggenheim Securities LLC	XXX	8,000,000	8,000,000		1.F FE
33830J-AE-5	Five Guys Funding LLC GUYS 2023-1A A2	05/21/2025	BANK OF AMERICA	XXX	3,110,619	3,034,750	17,182	2.C FE
35042N-AE-5	FOUNDATION FINANCE TRUST 8.350% 04/15/	06/27/2025	GOLDMAN SACHS & CO.	XXX	479,951	480,000		3.B
68840#-AA-5	OSPREY FUNDING I GREENSKY1-A 5/2028	06/25/2025	ABF	XXX	6,262,423	6,262,423		1.D
68840#-AB-3	OSPREY FUNDING I GREENSKY1-B 5/2028	06/25/2025	ABF	XXX	1,064,806	1,064,806		1.G
68840#-AC-1	OSPREY FUNDING I GREENSKY1-C 5/2028	06/25/2025	ABF	XXX	705,009	705,009		2.C
68840#-AD-9	OSPREY FUNDING I GREENSKY1-D 5/2028	06/25/2025	ABF	XXX	792,527	792,527		3.C
68840#-AE-7	OSPREY FUNDING I GREENSKY1-E 5/2028	06/25/2025	ABF	XXX	520,248	520,248		4.B
74690D-AA-9	QTS ISSUER ABS I LLC QTS..25-1A-A2 5.43	06/02/2025	DEUTSCHE BANK SECURITIES INC.	XXX	21,274,155	21,275,000		1.G FE
81761T-AC-9	ServiceMaster Brands 3.337% 01/30/51	04/30/2025	Interest Capitalization	XXX				2.C FE
82323M-AA-7	SHEPARD AIRCRAFT INVESTMENT LL SAIL..18-1	06/01/2025	Asset Recon Fix	XXX				5.B GI
85236K-AP-7	STACK INFRASTRUCTURE INC SIDC..25-1A-A2	05/21/2025	Various	XXX	5,316,475	5,450,000		1.G FE
90920Q-AA-8	Unison Trust 2025-1 - UNSN 202 Unison Tr	06/05/2025	ABF	XXX	9,624,889	10,472,981		3.B
95058X-AP-3	WENDYS FUNDING LLC 4.535% 03/15/52	06/02/2025	WELLS FARGO	XXX	114,897	121,544	1,194	2.B FE
G58Y41-AA-1	Maple Connect Issuer LP JAVELIN SR TL 09	04/04/2025	ABF	XXX	125,000,000	125,000,000		2.A PL
G8315#-AA-0	KCK LTD KCK LTD Term Loan (Amendment N	05/22/2025	ABF	XXX	8,971,429	8,971,429		2.B
G8315#-AB-8	KCK LTD KCK Ltd Revolving Loan	05/22/2025	ABF	XXX	3,157,943	3,157,943		2.B
40190A-AA-1	GCFRF..24-1A GPDFN..4-A1 7.266% 04/10/38	04/21/2025	DIRECT	XXX	20,000,000	20,000,000		1.G Z
48244X-AA-0	KDAC Aviation Finance Limited 4.212% 1	05/15/2025	Interest Capitalization	XXX				4.A FE
1739999999 - Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Unaffiliated)					230,764,527	231,678,660	21,257	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)					895,857,557	898,575,321	983,409	XXX
1909999997 - Subtotals - Asset-Backed Securities - Part 3					895,857,557	898,575,321	983,409	XXX
1909999999 - Subtotals - Asset-Backed Securities					895,857,557	898,575,321	983,409	XXX
2009999999 - Subtotals - Issuer Credit Obligations and Asset-Backed Securities					3,043,386,132	3,118,212,548	12,177,506	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
78456@-11-1	Vardiman T/L 1L (Preferred Equ Vardiman	03/31/2025	Asset Recon Fix	99,713.870	99,714			2.C FE
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred					99,714	XXX		XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred								
Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred								
Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred								
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3					99,714	XXX		XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks					99,714	XXX		XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
40168W-48-3	GUGGENHEIM LIMITED DURATION FU GUGGENHEI	06/30/2025	Various	2,465.130	60,565	XXX		XXX
000000-00-0	AGENTS DEFERRED COMP RABBI TRUST	06/30/2025	DIRECT	12,152,634.810	12,152,635	XXX		XXX
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					12,213,200	XXX		XXX
Common Stocks - Mutual Funds - Designations Assigned by the SVO								
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								
64157H-68-7	NAA RSK MGD RL EST INST	04/02/2025	DIRECT	1,467,372.190	47,605,376	XXX		XXX
5329999999 - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					47,605,376	XXX		XXX
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								
64858A-AA-4	NEW ROOTS M TR NEW ROOTS M TR	06/26/2025	ABF	240,000,000.000	240,000,000	XXX		XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
861733-AA-1	STONE ROOTS M TR STONE ROOTS M TR	06/30/2025	ABF	55,000,000.000	55,000,000	XXX		XXX
5929999999 - Common Stocks - Parent, Subsidiaries and Affiliates - Other					295,000,000	XXX		XXX
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 3					354,818,576	XXX		XXX
5989999999 - Common Stocks - Subtotals - Common Stocks					354,818,576	XXX		XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks					354,918,290	XXX		XXX
6009999999 Totals					3,398,304,422	XXX	12,177,506	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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-LN-9	US TREASURY N B N N N 3.500% 09/30/29	05/01/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	1,489,802	1,500,000	1,468,772	1,469,849		1,997		1,997		1,471,846		17,956	17,956	30,840	09/30/2029	1.A
91282C-LQ-2	US TREASURY N B N N N 3.875% 10/15/27	05/09/2025	HRNB	XXX	3,802,369	3,800,000	3,777,741	3,778,989		2,638		2,638		3,781,627		20,742	20,742	84,488	10/15/2027	1.A
91282C-MG-3	US TREASURY N B 4.250% 01/31/30	05/09/2025	JPMORGAN SECURITIES INC.	XXX	35,445,644	35,000,000	34,863,340			6,124		6,124		34,869,464		576,180	576,180	415,021	01/31/2030	1.A
91282C-NG-2	US TREASURY N/B T 4.000% 05/31/30	06/27/2025	Various	XXX	234,507,254	233,140,000	232,359,784			7,352		7,352		232,367,135		2,140,119	2,140,119	609,068	05/31/2030	1.A
0019999999 - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					275,245,069	273,440,000	272,469,637	5,248,838		18,111		18,111		272,490,072		2,754,997	2,754,997	1,139,417	XXX	XXX
Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)																				
302155-BJ-4	EXP-IMP IMB EXMIMB 2.627 04/29/26 2.62	04/29/2025	Redemption 100.0000	XXX	20,833	20,833	20,833	20,833						20,833				274	04/29/2026	1.A
0029999999 - Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)					20,833	20,833	20,833	20,833						20,833				274	XXX	XXX
Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities																				
141844-AF-7	CARIBBEAN DEVELOPMENT BANK CARDEV 4.375	05/30/2025	CIBC OPPENHEIMER CORP	XXX	3,507,000	3,507,000	3,507,000	3,507,000						3,507,000				86,008	11/09/2027	1.B FE
0039999999 - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					3,507,000	3,507,000	3,507,000	3,507,000						3,507,000				86,008	XXX	XXX
Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)																				
247029-EB-3	DELL RAPIDS S D SCH DIST NO 49 SD DELSCD	06/01/2025	Maturity	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				60,500	06/01/2025	1.D FE
251129-5D-0	DETROIT MICH CITY SCH DIST MI DETSCD 7.7	05/01/2025	Redemption 100.0000	XXX	120,000	120,000	156,062	143,189		(23,189)		(23,189)		120,000				4,648	05/01/2039	1.C FE
251130-AA-8	DETROIT MICH CITY SCH DIST MI DETSCD 3.1	05/01/2025	Maturity	XXX	45,000,000	45,000,000	45,000,000	45,000,000						45,000,000				717,750	05/01/2025	1.C FE
355514-MD-9	FRASER MICH PUB SCH DIST MI FSRSCD 6.05	05/01/2025	Redemption 100.0000	XXX	115,000	115,000	115,000	115,000						115,000				3,479	05/01/2026	1.C FE
396064-YR-2	GREENVILLE CNTY S C SCH DIST SC GRESCD 1	06/15/2025	Maturity	XXX	7,060,000	7,060,000	7,060,000	7,060,000						7,060,000				42,360	06/15/2025	1.B FE
452152-FP-1	ILLINOIS IL ILS 5.1 06/01/2033 5.100%	06/01/2025	Paydown	XXX	274,510	274,510	292,006	285,332		(10,822)		(10,822)		274,510				7,000	06/01/2033	1.E FE
686053-CT-4	OREGON SCH BRDS ASSN OR ORSEDU 5.68 06/3	06/30/2025	Redemption 100.0000	XXX	757,373	757,373	691,103	738,735		18,638		18,638		757,373				21,509	06/30/2028	1.C FE
686053-DR-7	OREGON SCH BRDS ASSN 686053DR7 5.528%	06/30/2025	Redemption 100.0000	XXX	531,532	531,532	539,006	535,987		(4,455)		(4,455)		531,532				14,692	06/30/2028	1.C FE
686053-HD-4	OREGON SCH BRDS ASSN OR ORSEDU 5.62 06/3	06/30/2025	Redemption 100.0000	XXX	828,478	828,478	770,484	812,396		16,082		16,082		828,478				23,268	06/30/2028	1.C FE
798755-DP-6	SAN MARCOS CALIF UNI SCH DIST CA SMSSCD	06/18/2025	Redemption 100.0000	XXX	638,755	638,755	175,096	242,765		395,991		395,991		638,755					08/01/2047	1.D FE
0049999999 - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					57,325,648	57,325,648	56,798,757	56,933,404		392,245		392,245		57,325,648				895,206	XXX	XXX
Issuer Credit Obligations - Municipal Bonds - Special Revenues																				
13057M-AA-4	FEDERAL NATIONAL MORTGAGE ASSO CA CASMFH	05/01/2025	Tax Free Exchange	XXX														21,260	01/01/2040	1.A FE
155839-DL-4	CENTRAL WASH UNIV SYS REV WA CWUHGR 6.95	06/16/2025	JPMORGAN SECURITIES INC.	XXX	1,396,057	1,300,000	1,424,800	1,398,156		(2,969)		(2,969)		1,395,187		870	870	56,720	05/01/2040	2.A FE
196479-6Y-0	COLORADO HOUSING AND FINANCE A CO COSHSG	06/01/2025	Paydown	XXX	25,020	25,020	25,020	25,020						25,020				302	08/01/2037	1.B FE
38122N-D8-2	GOLDEN ST TOBACCO SECURITIZATI CA GLDGEN	06/05/2025	Call 100.0000	XXX	610,000	610,000	622,200	618,915		(489)		(489)		618,426		(8,426)	(8,426)	11,743	06/01/2050	2.C FE
40480*-AA-3	HS WILDCAT LLC HS WILDCAT LLC 3.830% 1	04/25/2025	Paydown	XXX	7,904	7,904	7,904	7,904						7,904				151	12/31/2050	2.A PL
45204E-FC-7	ILLINOIS ST FIN AUTH REVENUE 45204EFC7	06/18/2025	Tax Free Exchange	XXX	4,396,597	4,390,000	4,406,814	4,398,436		(1,839)		(1,839)		4,396,597				184,746	02/15/2041	1.C FE
45753C-AG-2	FEDERAL NATIONAL MORTGAGE ASSO NC INLMFH	05/01/2025	Redemption 100.0000	XXX	4,954	4,954	4,954	4,954						4,954				42	04/01/2042	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
45753C-AG-2	FEDERAL NATIONAL MORTGAGE ASSO NC INLMFH	06/01/2025	Redemption 100.0000	XXX	4,471	4,471	4,471	4,471						4,471				46	04/01/2042	1.B FE
487312-AA-8	KEENAN FT DETRICK ENERGY KEENAN 6.093 05	05/15/2025	Redemption 100.0000	XXX	87,782	87,782	87,762	87,765		16		16		87,782				2,674	05/15/2033	1.E FE
487312-AB-6	KEENAN FT DETRICK ENERGY KEENAN 7.75 05/	05/15/2025	Redemption 100.0000	XXX	296,399	296,399	296,399	296,399						296,399				11,485	05/15/2033	1.D FE
49228M-CV-4	KERN CNTY CALIF WTR AGY IMPT D CA KERWTR	05/01/2025	Redemption 100.0000	XXX	205,000	205,000	265,137	242,234		(37,234)		(37,234)		205,000				6,815	05/01/2038	1.D FE
60416T-RR-1	MINNESOTA ST HSG FIN AGY MINNESOTA ST HS	05/01/2025	Call 100.0000	XXX	10,000	10,000	10,000	10,000						10,000				379	07/01/2037	1.B FE
63607V-AB-2	NEW HAMPSHIRE BUSINESS FINANCE NH NFAGEN	04/01/2025	Redemption 100.0000	XXX	15,000	15,000	15,000	15,000						15,000				245	10/01/2037	2.B FE
66727@-AA-9	NORTH SHORE LONG IS JEW 4.2 01 NORTH SHO	05/01/2025	Paydown	XXX	1,500,081	1,500,081	1,543,622	1,518,339		(18,258)		(18,258)		1,500,081				31,502	05/01/2030	1.G
684906-HL-7	ORANGE CNTY FLA HSG FIN AUTH FL ORAMFH 3	06/01/2025	Paydown	XXX	35,207	35,207	35,207	35,207						35,207				577	01/01/2035	1.A
783186-NJ-4	RUTGERS UNIVERSITY NEW JERSEY NJ RUTHGR	05/01/2025	Redemption 100.0000	XXX	285,000	285,000	344,468	299,696		(14,696)		(14,696)		285,000				7,902	05/01/2029	1.E FE
79165B-AB-6	FEDERAL NATIONAL MORTGAGE ASSO MO STLMFH	05/01/2025	Paydown	XXX	32,519	32,519	32,519	32,519						32,519				274	12/01/2038	1.A FE
79165B-AB-6	FEDERAL NATIONAL MORTGAGE ASSO MO STLMFH	06/01/2025	Paydown	XXX	15,828	15,828	15,828	15,828						15,828				178	12/01/2038	1.B FE
79765P-DW-0	SFOMFH 2.55 07/01/2039 SFOMFH 2.55 07/01	06/01/2025	Paydown	XXX	29,805	29,805	22,470	22,957		6,848		6,848		29,805				320	07/01/2039	1.B FE
822155-AA-5	FEDERAL NATIONAL MORTGAGE ASSO TN SHBDEV	05/01/2025	Paydown	XXX	3,746	3,746	3,746	3,746						3,746				31	06/01/2038	1.A FE
822155-AA-5	FEDERAL NATIONAL MORTGAGE ASSO TN SHBDEV	06/01/2025	Paydown	XXX	1,811	1,811	1,811	1,811						1,811				20	06/01/2038	1.B FE
876392-AA-9	TARRANT CNTY HOUSING FIN CORP TX TARMFH	05/01/2025	Paydown	XXX	12,070	12,070	12,070	12,070						12,070				119	03/01/2041	1.A FE
876392-AA-9	TARRANT CNTY HOUSING FIN CORP TX TARMFH	06/01/2025	Paydown	XXX	5,642	5,642	5,642	5,642						5,642				74	03/01/2041	1.A
88258M-AA-3	TEXAS NATURAL GAS SECURITIZTN 88258MAA3	04/01/2025	Paydown	XXX	53,745	53,745	53,745	53,745						53,745				1,371	04/01/2035	1.A FE
88880L-AW-3	TOBACCO SETTLEMENT FINANCE AUT WV TOBGEN	06/02/2025	Call 100.0000	XXX	1,205,000	1,205,000	1,223,398	1,216,895		(739)		(739)		1,216,156		(11,156)	(11,156)	29,372	06/01/2049	2.C FE
899339-AA-3	TLLMFH 4.12 07/01/2042 TLLMFH 4.12 07/01	05/01/2025	Paydown	XXX	3,230	3,230	3,230	3,228		2		2		3,230				62	07/01/2042	1.A FE
899339-AA-3	TLLMFH 4.12 07/01/2042 TLLMFH 4.12 07/01	06/01/2025	Paydown	XXX	1,484	1,484	1,484	1,483		1		1		1,484				36	07/01/2042	1.B FE
0059999999 - Issuer Credit Obligations - Municipal Bonds - Special Revenues					10,244,352	10,141,698	10,469,701	10,332,420		(69,357)		(69,357)		10,263,064		(18,712)	(18,712)	368,446	XXX	XXX
Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)																				
02554C-AB-5	AMERICAN EAGLE NORTHWEST LLC W WA AMEHSG	06/15/2025	Redemption 100.0000	XXX	200,000	200,000	200,000	200,000						200,000				5,480	12/15/2028	1.D FE
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5	06/15/2025	Redemption 100.0000	XXX	477,366	477,366	485,640	483,056		(5,690)		(5,690)		477,366				13,185	06/15/2050	1.D FE
04248P-AA-6	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5	06/15/2025	Redemption 100.0000	XXX	16,000	16,000	17,943	17,560		(1,560)		(1,560)		16,000				450	06/15/2050	1.D FE
04250C-AB-8	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5	06/17/2025	Call 100.0000	XXX	320,000	320,000	342,043	340,851		(209)		(209)		340,642		(20,642)	(20,642)	9,200	06/15/2050	1.G FE
04250G-AB-9	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5	06/16/2025	Call 100.0000	XXX	265,000	265,000	263,736	263,886		9		9		263,895		1,105	1,105	7,619	06/15/2050	1.G FE
048677-AB-4	ATLANTIC MARINE CORP COM ATLMAR 5.343 12	06/01/2025	Redemption 100.0000	XXX	31,371	31,371	28,469	28,537		2,834		2,834		31,371				838	12/01/2050	1.G FE
048677-AC-2	ATLANTIC MARINE CORP COM ATLMAR 5.373 12	06/01/2025	Redemption 100.0000	XXX	49,318	49,318	51,254	50,836		(1,518)		(1,518)		49,318				1,325	12/01/2050	2.B FE
048677-AD-0	ATLANTIC MARINE CORP COM ATLMAR 5.433 12	06/01/2025	Redemption 100.0000	XXX	15,974	15,974	15,684	15,744		230		230		15,974				434	12/01/2050	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
048677-AE-8	ATLANTIC MARINE CORP COM ATLMAR 5.595 12	06/01/2025	Redemption 100.0000	XXX	119,493	119,493	118,116	118,417		1,076		1,076		119,493				3,343	12/01/2051	1.G FE
048677-AF-5	ATLANTIC MARINE CORP COM ATLMAR 5.645 12	06/01/2025	Redemption 100.0000	XXX	145,000	145,000	145,000	145,000						145,000				4,093	12/01/2051	2.B FE
048677-AG-3	ATLANTIC MARINE CORP COM ATLMAR 6.158 12	06/01/2025	Redemption 100.0000	XXX	19,665	19,665	23,933	23,357		(3,692)		(3,692)		19,665				606	12/01/2051	1.G FE
05178R-AD-7	AURORA MILITARY HOUSING III LL AURMIL 5	06/15/2025	Redemption 100.0000	XXX	40,000	40,000	39,594	39,721		279		279		40,000				1,155	12/15/2047	1.E FE
081331-AB-6	BELVOIR LAND LLC A-1 N N Y 5.030% 12/1	06/15/2025	Redemption 100.0000	XXX	103,974	103,974	103,194	103,494		480		480		103,974				2,615	12/15/2025	1.D FE
134011-AA-3	CAMP PENDELTON/QUANTICO PENDLE 5.937 10/	04/01/2025	Call 100.0000	XXX	195,000	195,000	195,000	195,000						195,000				5,789	10/01/2043	2.B
134011-AC-9	CAMP PENDELTON/QUANTICO PENDLE 5.937 10/	04/01/2025	Call 100.0000	XXX	205,000	205,000	223,204	218,142		(103)		(103)		218,039		(13,039)	(13,039)	6,085	10/01/2043	2.B FE
14066A-AB-5	Capmark Military Housing Trust CPMRK 200	06/10/2025	Paydown	XXX	55,163	55,163	32,508	34,975		20,188		20,188		55,163				1,120	07/10/2051	1.G
140689-AA-8	Capmark Military Housing Trust CPMRK 200	06/10/2025	Paydown	XXX	7,086	7,086	7,094	7,093		(7)		(7)		7,086				178	09/10/2052	1.D
140694-AA-8	Capmark Military Housing Trust CPMRK 200	06/10/2025	Paydown	XXX	3,815	3,815	3,748	3,759		57		57		3,815				96	10/10/2052	1.G
14069B-AA-2	Capmark Military Housing Trust CPMRK 200	06/10/2025	Paydown	XXX	145,787	145,787	144,190	144,397		1,391		1,391		145,787				3,493	02/10/2052	2.C
14069E-AA-6	Capmark Military Housing Trust CPMRK 200	06/10/2025	Paydown	XXX	41,029	41,029	41,000	41,007		22		22		41,029				1,041	07/10/2052	1.E FE
14070A-AA-1	Capmark Military Housing Trust CPMRK 200	06/10/2025	Paydown	XXX	11,975	11,975	11,556	11,570		406		406		11,975				303	10/10/2052	1.G
14070E-AA-3	Capmark Military Housing Trust CPMRK 200	06/10/2025	Paydown	XXX	195,187	195,187	240,103	233,326		(38,139)		(38,139)		195,187				5,613	07/10/2055	1.E FE
14070E-AC-9	Capmark Military Housing Trust CPMRK 200	06/10/2025	Paydown	XXX	9,191	9,191	9,100	9,113		78		78		9,191				306	07/10/2055	1.E FE
14070R-AA-4	Capmark Military Housing Trust CPMRK 200	06/10/2025	Paydown	XXX	36,632	36,632	36,609	36,614		18		18		36,632				1,090	12/10/2053	1.G FE
155431-AA-7	CENTRAL STORAGE TRUST CNTSTO 4.823 02/01	05/01/2025	Various	XXX	736,000	736,000	756,438	747,609		(11,609)		(11,609)		736,000				17,749	02/01/2038	1.C FE
347075-AB-9	FORT CARSON FAMILY HSG LLC CO N N N 7	06/15/2025	Call 100.0000	XXX	315,000	315,000	336,263	333,402		(1,212)		(1,212)		332,190		(17,190)	(17,190)	10,316	11/15/2029	1.D FE
347382-AB-9	FT GORDON HOUSING FTGORD 6.205 05/15/31	05/15/2025	Redemption 100.0000	XXX	500,000	500,000	500,000	500,000						500,000				15,513	05/15/2031	3.A FE
347469-AA-6	FORT JACKSON HOUSING FTJAX 7.05 11/15/55	05/15/2025	Redemption 100.0000	XXX	113,976	113,976	113,976	113,976						113,976				4,018	11/15/2055	2.C FE
347508-AA-1	FORT KNOX MILITARY HOUS FTKNOX 5.815 02/	06/15/2025	Redemption 100.0000	XXX	120,252	120,252	117,883	118,458		1,794		1,794		120,252				2,916	02/15/2052	1.E FE
347508-AC-7	FORT KNOX MILITARY HOUS FTKNOX 5.915 02/	06/15/2025	Redemption 100.0000	XXX	6,666	6,666	6,389	6,446		220		220		6,666				164	02/15/2052	1.F FE
36185T-AA-5	GMAC Commercial Mortgage Asset GMACN 200	06/10/2025	Paydown	XXX	95,242	95,242	113,066	109,744		(14,501)		(14,501)		95,242				2,828	04/10/2037	1.C FE
36186E-AA-7	GMAC Commercial Mortgage Asset GMACN 200	06/10/2025	Paydown	XXX	378,659	378,659	447,131	427,508		(48,849)		(48,849)		378,659				9,852	10/10/2041	1.F
36186W-AA-7	GMAC COMMERCIAL MORTGAGE ASSET GMACN 200	06/10/2025	Paydown	XXX	202,199	202,199	201,750	201,885		315		315		202,199				4,423	10/10/2050	1.E
36186Y-AA-3	GMAC Commercial Mortgage Asset GMACN 200	06/10/2025	Paydown	XXX	128,502	128,502	132,977	130,325		(1,823)		(1,823)		128,502				2,939	02/10/2035	2.B
36186Y-AF-2	GMAC Commercial Mortgage Asset GMACN 200	06/10/2025	Paydown	XXX	251,037	251,037	273,099	269,494		(18,457)		(18,457)		251,037				6,392	08/10/2052	2.B
36188A-AA-3	GMAC Commercial Mortgage Asset GMACN 200	06/10/2025	Paydown	XXX	96,019	96,019	95,973	95,985		34		34		96,019				2,907	04/10/2047	1.C FE
38011W-AA-4	GMAC Commercial Mortgage Asset GMACN 200	06/10/2025	Paydown	XXX	138,327	138,327	169,409	160,964		(22,637)		(22,637)		138,327				3,948	05/10/2037	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
38011X-AA-2	GMAC Commercial Mortgage Asset GMACN 200	06/10/2025	Paydown	XXX	22,494	22,494	24,645	23,839		(1,345)		(1,345)		22,494				589	09/10/2036	1.C
38012D-AB-3	GMAC Commercial Mortgage Asset GMACN 200	06/10/2025	Paydown	XXX	166,315	166,315	177,457	175,289		(8,973)		(8,973)		166,315				3,788	05/10/2050	2.C FE
38012D-AD-9	GMAC Commercial Mortgage Asset GMACN 200	06/10/2025	Paydown	XXX	96,640	96,640	99,705	99,157		(2,517)		(2,517)		96,640				2,882	05/10/2050	1.G FE
38012L-AA-7	GMAC Commercial Mortgage Asset GMACN 200	06/10/2025	Paydown	XXX	46,031	46,031	43,486	44,180		1,851		1,851		46,031				1,029	05/10/2051	1.E
38012M-AA-5	GMAC Commercial Mortgage Asset GMACN 200	06/10/2025	Paydown	XXX	144,399	144,399	144,218	144,129		270		270		144,399				3,285	03/10/2051	2.C
409322-AB-0	HAMPTON ROADS PPV LLC HAMPTO 6.071 12/15	06/15/2025	Redemption 100.0000	XXX	500,000	500,000	496,978	497,556		2,444		2,444		500,000				15,178	12/15/2041	2.C FE
409322-AD-6	HAMPTON ROADS PPV LLC HAMPTO 6.621 06/15	06/15/2025	Redemption 100.0000	XXX	100,000	100,000	116,830	115,950		(15,950)		(15,950)		100,000				3,311	06/15/2053	3.B FE
47232X-AA-6	Jefferies Military Housing Tru JMHT 2010	06/10/2025	Paydown	XXX	58,546	58,546	57,296	57,529		1,017		1,017		58,546				1,643	06/10/2055	1.G FE
64966N-AB-3	NEW YORK CITY OF NY NYCHSG 6.17 06/01/20	06/01/2025	Call 100.0000	XXX	10,000	10,000	11,405	10,853		(48)		(48)		10,805		(805)	(805)	309	06/01/2036	1.F FE
64966N-AB-3	NEW YORK CITY OF NY NYCHSG 6.17 06/01/20	06/01/2025	Redemption 100.0000	XXX	12,856	12,856	14,663	13,953		(1,097)		(1,097)		12,856				397	06/01/2036	1.F FE
664175-AA-4	GMH MILITARY HSG NAVY NE GMHMIL 6.298 10	04/15/2025	Call 100.0000	XXX	400,000	400,000	413,935	411,189		(102)		(102)		411,086		(11,086)	(11,086)	12,596	10/15/2049	2.B FE
664175-AB-2	GMH MILITARY HSG NAVY NE GMHMIL 6.448 10	04/15/2025	Redemption 100.0000	XXX	180,000	180,000	168,371	169,932		10,068		10,068		180,000				5,803	10/15/2049	2.B FE
664175-AC-0	GMH MILITARY HSG NAVY NE GMHMIL 6.298 10	04/15/2025	Redemption 100.0000	XXX	100,000	100,000	97,720	97,932		2,068		2,068		100,000				3,149	10/15/2049	3.A FE
677071-AB-8	OHANA MILITARY COMM LLC OHANA 6.043 10/0	04/01/2025	Call 100.0000	XXX	200,000	200,000	212,568	206,507		(127)		(127)		206,381		(6,381)	(6,381)	6,043	10/01/2034	1.D FE
677071-AF-9	OHANA MILITARY COMM LLC OHANA 5.675 10/0	04/01/2025	Redemption 100.0000	XXX	123,974	123,974	141,369	127,361		(3,386)		(3,386)		123,974				3,518	10/01/2026	1.D FE
677071-AK-8	OHANA MILITARY COMM LLC OHANA 5.88 10/01	04/01/2025	Redemption 100.0000	XXX	169,078	169,078	166,575	167,077		2,001		2,001		169,078				4,971	10/01/2051	1.E FE
677071-AR-3	OHANA MILITARY COMM LLC OHANA 5.658 10/0	04/01/2025	Redemption 100.0000	XXX	173,984	173,984	173,984	173,984						173,984				4,922	10/01/2051	1.E FE
677071-AU-6	OHANA MILITARY COMM LLC OHANA 6 10/01/51	04/01/2025	Redemption 100.0000	XXX	54,109	54,109	56,611	56,552		(2,443)		(2,443)		54,109				1,623	10/01/2051	1.D FE
677071-AV-4	OHANA MILITARY COMM LLC OHANA 6.15 10/01	04/01/2025	Redemption 100.0000	XXX	13,333	13,333	17,816	17,205		(3,872)		(3,872)		13,333				410	10/01/2051	2.A FE
677071-AW-2	OHANA MILITARY COMM LLC OHANA 5.334 10/0	04/01/2025	Redemption 100.0000	XXX	54,993	54,993	57,155	56,847		(1,854)		(1,854)		54,993				1,467	10/01/2051	1.D FE
0069999999 - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					8,417,657	8,417,657	8,735,859	8,648,272		(162,570)		(162,570)		8,485,695		(68,038)	(68,038)	236,335	XXX	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	06/11/2025	BARCLAYS BANK PLC	XXX	2,291,400	2,280,000	2,279,296			20		20		2,279,316		12,084	12,084	34,833	03/14/2032	2.C FE
002100-AA-3	ASF Crabapple ASF Crabapple 7.491% 09/	06/30/2025	Redemption 100.0000	XXX	960,091	960,091	957,691	958,013		2,078		2,078		960,091				34,510	09/22/2029	1.G PL
00221@-AA-9	ARKANSAS ST UNIV ARKANSAS ST UNIV 4.45	06/20/2025	Redemption 100.0000	XXX	11,534	11,534	11,649	11,615		(81)		(81)		11,534				214	08/20/2043	1.E
00243@-AA-3	ASF Rembrandt LP ASF Rembrandt LP 7.60	06/30/2025	Redemption 100.0000	XXX	106,800	106,800	106,800	106,800						106,800				3,656	12/28/2026	1.G PL
02343J-AA-8	AMCOR FLEXIBLES NORTH AMERICA AMCOR FLEX	05/17/2025	Maturity	XXX	15,250,000	15,250,000	15,246,188	15,249,496		504		504		15,250,000				305,000	05/17/2025	2.B FE
025676-AM-9	AMERICAN NATIONAL GROUP AEL 5 06/15/27	06/30/2025	Various	XXX	11,604,405	11,577,000	11,615,570	11,587,213		(2,184)		(2,184)		11,585,029		19,376	19,376	305,741	06/15/2027	2.B FE
036752-AL-7	ELEVANCE HEALTH INC ELV 2 7/8 09/15/29	04/08/2025	MILLENNIUM ADVISORS, LLC	XXX	924,150	1,000,000	872,500	904,046		4,929		4,929		908,975		15,175	15,175	16,292	09/15/2029	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
037389-BE-2	AON CORP AON 2.8 05/15/30 2.800% 05/15	04/09/2025	JPMORGAN SECURITIES INC.	XXX	446,130	500,000	421,950	441,953		2,590		2,590		444,543		1,588	1,588	5,639	05/15/2030	2.A FE
042688-AA-9	ARPAD SOLAR BORR ARPAD SOLAR BORR 5.25	04/15/2025	Redemption 100.0000	XXX	33,734	33,734	33,734	33,734						33,734				1,357	07/15/2034	2.B PL
04317@-AN-8	ARTHUR J GALLAGHER + C 4.13 24 ARTHUR J	06/24/2025	Maturity	XXX	12,000,000	12,000,000	11,988,440	11,999,230		770		770		12,000,000				258,600	06/24/2025	2.A FE
04941*-AD-6	Atlas Securitized Products Atlas Securit	04/01/2025	Redemption 100.0000	XXX	39,781	39,781	39,781	17,213						39,781				357	05/25/2063	1.G PL
05490L-AA-7	AWARE INTEGRATED INC BCBSMN 3.79 05/01/2	05/01/2025	Maturity	XXX	2,070,000	2,070,000	1,994,921	2,065,814		4,186		4,186		2,070,000				39,227	05/01/2025	2.B FE
09062X-AF-0	BIOGEN INC N Y N 4.050% 09/15/25	06/27/2025	Call 100.0000	XXX	15,000,000	15,000,000	14,685,900	14,901,198		68,243		68,243		14,969,442		30,558	30,558	475,875	09/15/2025	2.A FE
09261H-BV-8	BLACKSTONE PRIVATE CRE 144A N Y Y 6.00	05/16/2025	Tax Free Exchange	XXX	4,209,366	4,295,000	4,206,139	4,206,843		2,523		2,523		4,209,366				127,418	11/22/2034	2.B FE
11221Q-AB-8	Bronco Funding Bronco Funding 2024-1 LLC	06/20/2025	Redemption 100.0000	XXX	667,319	667,319	667,319	659,650						667,319				15,077	05/20/2044	1.A PL
11221Q-AC-6	Bronco Funding Bronco Funding 2024-1 LLC	06/20/2025	Redemption 100.0000	XXX	141,415	141,415	141,415	139,811						141,415				3,098	05/20/2044	1.D PL
11221Q-AD-4	Bronco Funding Bronco Funding 2024-1 LLC	06/20/2025	Redemption 100.0000	XXX	95,951	95,951	95,951	94,863						95,951				2,183	05/20/2044	1.G PL
11221Q-AE-2	Bronco Funding Bronco Funding 2024-1 LLC	06/20/2025	Redemption 100.0000	XXX	95,925	95,925	95,925	94,836						95,925				2,349	05/20/2044	2.C PL
11221Q-AF-9	Bronco Funding Bronco Funding 2024-1 LLC	06/20/2025	Redemption 100.0000	XXX	75,661	75,661	75,661	74,802						75,661				2,376	05/20/2044	3.C PL
12505B-AD-2	CBRE GROUP INC CBG 4.875 03/01/26 4.87	05/28/2025	Call 100.1066	XXX	3,003,199	3,000,000	2,977,200	2,996,877		1,074		1,074		2,997,952		2,048	2,048	111,668	03/01/2026	2.A FE
12592B-AN-4	CNH INDUSTRIAL CAPITAL LLC CNH INDUSTRIA	05/23/2025	Maturity	XXX	7,250,000	7,250,000	7,211,503	7,244,676		5,324		5,324		7,250,000				143,188	05/23/2025	2.A FE
141781-BU-7	CARGILL INC CARGIL 3.5 04/22/25 144A 3	04/22/2025	Maturity	XXX	5,000,000	5,000,000	4,986,050	4,998,502		1,498		1,498		5,000,000				87,500	04/22/2025	1.F FE
14988#-AA-1	CEAMER FINANCE LLC CEAMER FINANCE LLC	03/31/2025	Paydown	XXX	5,414,641	5,414,641	5,297,619	5,350,140		64,501		64,501		5,414,641				103,649	03/24/2031	2.B PL
14989@-AA-2	CEAMER FIN CEAMER FIN 2 SR SEC NTS 6.9	05/15/2025	Paydown	XXX	4,372,333	4,372,333	4,372,333	4,372,333						4,372,333				154,053	05/15/2038	2.B PL
17252M-AP-5	CINTAS CORPORATION CTAS 3.45 05/01/25	05/01/2025	Maturity	XXX	1,000,000	1,000,000	999,780	999,974		26		26		1,000,000				17,250	05/01/2025	1.G FE
22822V-BC-4	Crown Castle Inc CCI 5.1 05/01/33 5.10	04/15/2025	TradeWeb Direct LLC	XXX	2,978,387	3,100,000	2,840,592	2,865,710		6,290		6,290		2,872,000		106,387	106,387	72,463	05/01/2033	2.B FE
24703T-AE-6	DELL INT LLC / EMC CORP N Y N 4.900% 1	04/29/2025	JPMORGAN SECURITIES INC.	XXX	11,048,070	11,000,000	10,901,802	10,924,012		13,806		13,806		10,937,817		110,253	110,253	312,919	10/01/2026	2.B FE
247361-ZX-9	DELTA AIR LINES INC DAL 7 05/01/25 144A	05/01/2025	Maturity	XXX	62,221,000	62,221,000	62,221,000	62,221,000						62,221,000				2,177,735	05/01/2025	2.B FE
253393-AG-7	DICKS SPORTING GOODS INC. DKS 4.100% 0	05/15/2025	CITADEL SECURITIES INSTITUTION	XXX	360,511	530,000	387,054			524		524		387,578		(27,067)	(27,067)	7,304	01/15/2052	2.B FE
256060-AA-2	DOBIE CENTER PROPERTIES LTD DOBIE 6.75 0	05/01/2025	Redemption 100.0000	XXX	400,000	400,000	380,608	396,460		3,540		3,540		400,000				13,500	05/01/2028	2.C FE
26860#-AA-8	EIF PIO PICO LLC EIF PIO PICO LLC 4.17	06/30/2025	Redemption 100.0000	XXX	14,658	14,658	14,658	14,658						14,658				299	12/31/2041	1.G PL
26931@-AA-5	EXTELL - HARD ROCK NYC EXTELL - HARD ROC	04/01/2025	Paydown	XXX	333	333	333	333						333				31,990	03/01/2050	1.F PL
29273R-BJ-7	ENERGY TRANSFER LP ET 6 1/8 12/15/45 6	05/02/2025	MORGAN STANLEY	XXX	559,416	600,000	534,600	536,226		469		469		536,694		22,722	22,722	14,292	12/15/2045	2.B FE
29336U-AC-1	ENLINK MIDSTREAM PARTNER N Y N 5.600%	06/16/2025	Tax Free Exchange	XXX	372,219	420,000	370,906	371,637		582		582		372,219				16,660	04/01/2044	2.B FE
29444U-BR-6	EQUINIX INC EQIX 2 05/15/28 2.000% 05/	04/09/2025	JPMORGAN SECURITIES INC.	XXX	1,284,878	1,400,000	1,191,680	1,262,855		10,311		10,311		1,273,166		11,712	11,712	11,278	05/15/2028	2.B FE
295139-AR-0	ERIE COUNTY OHIO ERIE COUNTY OHIO 4.52	04/01/2025	Redemption 100.0000	XXX	66,000	66,000	66,000	66,000						66,000				1,492	04/01/2038	1.D

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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
30161M-AJ-2	CONSTELLATION EN GEN LLC CEG 5 3/4 10/01	06/03/2025	BARC	XXX	592,908	610,000	550,086	552,303		813		813		553,116		39,792	39,792	23,676	10/01/2041	2.A FE
30161N-AC-5	EXELON CORP N N N 5.625% 06/15/35	04/08/2025	BNP PARIBAS SECURITIES SERVICE	XXX	500,875	500,000	502,530	502,445		(48)		(48)		502,398		(1,523)	(1,523)	8,906	06/15/2035	2.B FE
30288*-AE-0	FLNG LIQUEFACTION 2 LLC FLNG LIQUEFACTIO	06/30/2025	Redemption 100.0000	XXX	67,500	67,500	67,500	67,500						67,500				1,482	12/31/2038	2.B FE
30306V-A#-6	FLNG LIQUEFACTION 3 LLC FLNG LIQUEFACTIO	06/30/2025	Paydown	XXX	2,976,600	2,976,600	2,976,600	2,904,362		72,238		72,238		2,976,600				91,679	06/30/2039	2.C FE
30310@-AA-8	DRB Capital LLC DRB Capital LLC 5.900%	06/16/2025	Redemption 100.0000	XXX	28,137	28,137	28,377	21,209		(292)		(292)		28,137				701	12/31/2073	1.B PL
31847R-AJ-1	FIRST AMERICAN FINANCIAL N Y N 5.450%	06/03/2025	JANE	XXX	376,732	390,000	382,465	179,423		191		191		382,667		(5,935)	(5,935)	14,406	09/30/2034	2.B FE
341081-FD-4	FLORIDA POWER & LIGHT CO NEE 5.25 02/01/	06/03/2025	BNP PARIBAS SECURITIES SERVICE	XXX	385,176	400,000	395,372			54		54		395,426		(10,250)	(10,250)	7,175	02/01/2041	1.E FE
34964C-AA-4	FORTUNE BRANDS INNOVATIO N Y N 4.000%	06/15/2025	Maturity	XXX	8,300,000	8,300,000	8,109,266	8,256,428		43,572		43,572		8,300,000				166,000	06/15/2025	2.B FE
37954F-AG-9	GLOBAL PART/GLP FINANCE GLP 7 08/01/27	06/23/2025	Redemption 100.2940	XXX	2,005,880	2,000,000	2,065,000	2,011,761		(5,881)		(5,881)		2,005,880				125,222	08/01/2027	4.A FE
38174#-AA-4	GOMEX ENERGY OFFSHORE LTD GOMEX ENERGY 0	06/02/2025	Redemption 100.0000	XXX	27,086	27,086	4,056	5,593	150	6	1,792	(1,636)		4,056		23,030	23,030	603	09/16/2025	6.
38174#-AA-4	GOMEX ENERGY OFFSHORE LTD GOMEX ENERGY 0	06/30/2025	Maturity	XXX	7,121,911	7,121,911	1,187,014	1,441,449	38,599	(6)	460,218	(421,625)		1,187,014		5,934,898	5,934,898	324,168	09/16/2025	6.
38348U-AA-2	Focus Brands Funding LLC 6.422% 10/30/	04/30/2025	Redemption 100.0000	XXX	10,560	10,560	10,400	10,400		160		160		10,560				362	10/30/2054	2.B FE
42250P-AA-1	HEALTHPEAK OP LLC PEAK 3 01/15/30 3.00	04/09/2025	CITADEL SECURITIES INSTITUTION	XXX	450,060	500,000	426,820	446,536		2,570		2,570		449,107		953	953	11,042	01/15/2030	2.A FE
438516-CB-0	HONEYWELL INTERNATIONAL N Y N 1.350% 0	06/01/2025	Maturity	XXX	5,300,000	5,300,000	4,983,219	5,232,881		67,119		67,119		5,300,000				35,775	06/01/2025	1.F FE
446150-AS-3	THE HUNTINGTON NATIONAL BANK HBAN 2.55 0	04/09/2025	KEYBANC CAPITAL MARKETS	XXX	436,950	500,000	411,865	435,377		3,060		3,060		438,438		(1,488)	(1,488)	8,713	02/04/2030	2.A FE
45866F-AT-1	INTERCONTINENTALEXCHANGE INTERCONTINENTA	05/23/2025	Maturity	XXX	2,000,000	2,000,000	1,997,800	1,999,697		303		303		2,000,000				36,500	05/23/2025	1.G FE
459200-LF-6	INTERNATIONAL BUSINESS MACHINE IBM 4.6	05/02/2025	SMBC NIKKO CAPITAL MARKETS LIM	XXX	392,683	390,000	389,945			4		4		389,949		2,734	2,734	4,282	02/10/2028	1.G FE
46590X-AM-8	JBS SA JBSSBZ 3.75 12/01/31 REGS 3.750	06/24/2025	DEUTSCHE BANK SECURITIES INC	XXX	1,386,495	1,500,000	1,368,525	1,390,255		6,419		6,419		1,396,674		(10,179)	(10,179)	31,875	12/01/2031	2.C FE
49456B-AR-2	KINDER MORGAN INC KMI 2 02/15/31 2.000	04/08/2025	JPMORGAN SECURITIES INC	XXX	1,687,360	2,000,000	1,566,920	1,649,925		13,274		13,274		1,663,200		24,160	24,160	26,000	02/15/2031	2.B FE
527298-BV-4	LEVEL 3 FINANCING INC 144A 11.000% 11/1	05/05/2025	Various	XXX	2,871,864	2,587,696	2,328,927	2,357,294		10,384		10,384		2,367,678		504,186	504,186	122,443	11/15/2029	4.A FE
527298-CD-3	LEVEL 3 FINANCING INC 144A N Y Y 4.500	04/16/2025	Various	XXX	4,075,000	5,000,000	1,562,294	1,752,209		86,745		86,745		1,838,954		2,236,046	2,236,046	178,750	04/01/2030	4.C FE
527298-CH-4	LEVEL 3 FINANCING INC 144A N Y Y 4.000	04/25/2025	Various	XXX	8,216,191	10,653,000	6,033,966	6,354,187		138,914		138,914		6,493,101		1,723,090	1,723,090	328,040	04/15/2031	4.C FE
529537-AA-0	LXP INDUSTRIAL TRUST N Y N 2.375% 10/0	04/09/2025	Janus	XXX	404,860	500,000	401,370	411,732		2,981		2,981		414,713		(9,853)	(9,853)	6,234	10/01/2031	2.B FE
548661-EH-6	LOWE'S COS INC LOW 3.75 04/01/32 3.750	04/08/2025	US BANCORP INVESTMENTS, INC	XXX	1,375,050	1,500,000	1,328,580	1,356,920		4,419		4,419		1,361,339		13,711	13,711	29,375	04/01/2032	2.A FE
56081*-AA-2	MLB INFRASTRUCTURE FACILITY MLB INFRASTR	06/10/2025	Redemption 100.0000	XXX	189,816	189,816	189,816	189,812						189,816				4,208	12/10/2043	1.G FE
599191-AA-1	MILEAGE PLUS HLDINGS LLC UAL 6.5 06/20/2	06/20/2025	Redemption 100.0000	XXX	3,272,500	3,272,500	3,231,605	3,258,550		13,950		13,950		3,272,500				106,356	06/20/2027	2.C FE
603158-AA-4	MINERALS TECHNOLOGIES IN MTX 5 07/01/28	06/24/2025	Various	XXX	8,113,984	8,352,000	8,397,174	8,357,425		(5,244)		(5,244)		8,352,181		(238,197)	(238,197)	386,322	07/01/2028	3.C FE
60644#-AA-0	Mist Funding I LLC Mist Funding I LLC C	06/20/2025	Redemption 100.0000	XXX	184,203	184,203	184,203	184,203						184,203				4,829	12/31/2055	1.D PL
60644#-AA-0	Mist Funding I LLC Mist Funding I LLC C	05/20/2025	Redemption 100.0000	XXX	357,177	357,177	357,177	357,177						357,177				7,021	12/31/2055	1.F PL

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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
65290D-AC-7	NEXA RESOURCES SA 6.600% 04/08/37	06/27/2025	JPMORGAN SECURITIES INC	XXX	3,343,294	3,330,000	3,326,437			44		44		3,326,481		16,813	16,813	48,722	04/08/2037	2.C FE
65339K-CG-3	NEXTERA ENERGY CAPITAL N N N 4.450% 06	06/20/2025	Maturity	XXX	10,000,000	10,000,000	9,920,600	9,981,536		18,464		18,464		10,000,000				222,500	06/20/2025	2.A FE
71839#-AA-2	PHILLIES FUNDING LP PHILLIES FUNDING LP	04/10/2025	Paydown	XXX	323,807	323,807	323,807	323,807						323,807				10,054	07/10/2030	2.A PL
723484-AH-4	PINNACLE WEST CAPITAL N Y N 1.300% 06/	05/22/2025	Call 100.0000	XXX	5,400,000	5,400,000	4,960,332	5,299,187		86,674		86,674		5,385,862		14,138	14,138	30,615	06/15/2025	2.B FE
72650T-AA-6	PLAINS END FINANCING LLC PLNEND 6.01 04/	04/15/2025	Redemption 100.0000	XXX	82,911	82,911	82,911	82,911						82,911				2,491	04/15/2028	3.A FE
73102Q-AA-4	POLAR TANKERS INC COP 5.951 05/10/37 144	05/10/2025	Redemption 100.0000	XXX	127,062	127,062	127,120	127,115		(53)		(53)		127,062				3,781	05/10/2037	1.F FE
744320-AV-4	PRUDENTIAL FINANCIAL INC PRU V5.375 05/1	05/15/2025	Call 100.0000	XXX	21,000,000	21,000,000	21,000,000	21,000,000						21,000,000				564,375	05/15/2045	2.B FE
759351-AS-8	REINSURANCE GRP OF AMER N Y N 5.750% 0	05/28/2025	BANK OF AMERICA	XXX	5,031,700	5,000,000	4,964,350	4,965,558		1,102		1,102		4,966,660		65,040	65,040	202,847	09/15/2034	2.A FE
75951A-AP-3	TOKIO MARINE HOLDINGS INC TOMARI 2 3/4 0	05/07/2025	Maturity	XXX	500,000	500,000	470,745	493,350		6,650		6,650		500,000				6,875	05/07/2025	1.E FE
76174L-AA-1	PACTIV EVERGREEN GROUP PTVE 4 10/15/27 1	04/01/2025	Call 101.0000	XXX	7,070,000	7,000,000	6,782,705	6,889,358		9,322		9,322		6,898,679		101,321	101,321	199,111	10/15/2027	4.A FE
78481V-AA-3	STL Asset VI LLC STL Asset VI LLC/STL As	06/27/2025	Redemption 100.0000	XXX	414,200	414,200	414,200	414,200						414,200				10,848	03/28/2054	1.F PL
830867-AA-5	DELTA AIR LINES INC DAL 4.5 10/20/25 144	04/20/2025	Redemption 100.0000	XXX	3,371,000	3,371,000	3,371,000	3,371,000						3,371,000				75,848	10/20/2025	2.A FE
85790@-AA-1	STEAM MH Funding 1 LLC A 5.000% 12/31/	06/15/2025	Redemption 100.0000	XXX	136,536	136,536	136,536	62,147						136,536				1,814	12/31/2060	1.F PL
87264A-BS-3	T-MOBILE USA INC TMUS 2 5/8 02/15/29 2	04/08/2025	ING BANK DIRECT	XXX	1,383,645	1,500,000	1,286,340	1,348,964		8,996		8,996		1,357,960		25,685	25,685	25,594	02/15/2029	2.B FE
882384-AE-0	TEXAS EASTERN TRNSMSN LP SEP 4.150% 01	06/03/2025	BARC	XXX	326,349	431,000	336,680	336,961		845		845		337,806		(11,457)	(11,457)	15,849	01/15/2048	2.A FE
90226#-AA-3	2014 REPLACEMENT POWER STATUTO 2014 REPL	06/30/2025	Redemption 100.0000	XXX	58,955	58,955	58,985	58,958		(4)		(4)		58,955				861	05/31/2029	1.D PL
92343V-FR-0	VERIZON COMMUNICATIONS VZ 1 3/4 01/20/31	04/08/2025	CABRERA CAPITAL MARKETS	XXX	1,674,940	2,000,000	1,544,920	1,634,522		14,117		14,117		1,648,639		26,301	26,301	25,181	01/20/2031	2.A FE
927804-GN-8	VIRGINIA ELEC & POWER CO 5.700% 08/15/	04/01/2025	Maturity	XXX	(830,000)	(830,000)	(816,529)			(13,471)		(13,471)		(830,000)					08/15/2053	2.A
92838@-AA-1	VISTA RIDGE LLC VISTA RIDGE LLC 2.570%	06/30/2025	Paydown	XXX	98,393	98,393	98,393	98,393						98,393				1,264	10/14/2049	1.F PL
928881-AF-8	Vontier Corp VNT 2.95 04/01/31 2.950%	05/02/2025	BARC	XXX	623,801	720,000	559,879	579,669		6,283		6,283		585,952		37,848	37,848	12,626	04/01/2031	2.C FE
98105H-AG-5	WOORI BANK SERIES REGS 5.125% 08/06/28	05/07/2025	NOMURA INC	XXX	753,615	750,000	753,098	752,852		(255)		(255)		752,597		1,018	1,018	29,042	08/06/2028	2.B FE
BGH90X-KQ-5	MIDCAP FUNDING XLVI TRUST MIDCAP 7.813	05/07/2025	Call 100.0000	XXX	15,140,000	15,140,000	15,117,290	15,113,553		(2,145)		(2,145)		15,111,408		28,592	28,592	498,958	04/15/2027	2.C PL
BGH9G4-8V-5	CEAMER FINANCE III LLC CEAMER 6.790% 1	05/15/2025	Paydown	XXX	443,474	443,474	443,474	443,474						443,474				10,037	11/15/2039	2.B PL
06417X-AH-4	BANK OF NOVA SCOTIA BNS 3.45 04/11/25	04/11/2025	Maturity	XXX	5,000,000	5,000,000	4,838,200	4,979,668		20,332		20,332		5,000,000				86,250	04/11/2025	1.F FE
13607H-R4-6	CANADIAN IMPERIAL BANK CM 3.3 04/07/25	04/07/2025	Maturity	XXX	3,000,000	3,000,000	2,897,070	2,987,530		12,470		12,470		3,000,000				49,500	04/07/2025	1.F FE
13607P-H9-8	CANADIAN IMPERIAL BANK OF COMM CM 4.85	05/14/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	200,536	200,000	200,000							200,000		536	536	1,214	03/30/2029	1.F FE
303901-BB-7	FAIRFAX FINANCIAL HOLDINGS LTD FAIRFAX F	05/15/2025	JPMORGAN SECURITIES INC	XXX	3,658,067	3,650,000	3,585,979	3,612,220		3,980		3,980		3,616,200		41,866	41,866	102,773	04/17/2028	2.B FE
303901-BJ-0	FAIRFAX FINANCIAL HOLDINGS LTD FFHCN 3.3	05/15/2025	JPMORGAN SECURITIES INC	XXX	479,841	530,000	531,458	530,939		(55)		(55)		530,884		(51,043)	(51,043)	12,571	03/03/2031	2.B FE
303901-BQ-4	FAIRFAX FINANCIAL HOLDINGS LTD FFHCN 6	04/22/2025	Tax Free Exchange	XXX	6,121,086	6,000,000	6,121,665	6,121,474		(388)		(388)		6,121,086				226,717	03/15/2055	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
02124T-AA-1	QATAR AIRWAYS QATAR AIRWAYS 2.950% 05/	05/14/2025	Paydown	XXX	6,266,023	6,266,023	6,227,103	6,240,223		25,799		25,799		6,266,023				92,424	05/14/2031	1.D PL
034863-AV-2	ANGLO AMERICAN PLC AALLN 5.375 04/01/25	04/01/2025	Maturity	XXX	21,491,000	21,491,000	21,454,491	21,487,348		3,652		3,652		21,491,000				577,571	04/01/2025	2.B FE
225401-AQ-1	UBS GROUP AG 144A N Y Y 6.362% 06/05/2	06/05/2025	Call 100.0000	XXX	2,645,000	2,645,000	2,537,587	2,605,935		44,956		44,956		2,650,891		(5,891)	(5,891)	29,002	06/05/2026	1.G FE
29278G-AV-0	ENEL FINANCE INTL NV 144A N N Y 4.500%	06/15/2025	Maturity	XXX	5,100,000	5,100,000	4,996,215	5,076,237		23,763		23,763		5,100,000				114,750	06/15/2025	2.A FE
404280-CF-4	HSBC HSBC 4.95 03/31/30 4.950% 03/31/3	05/08/2025	Hongkong and Shanghai Banking	XXX	1,000,510	1,000,000	998,750	999,211		38		38		999,249		1,261	1,261	30,113	03/31/2030	1.G FE
55608X-AB-3	MACQUARIE GROUP LTD MQGAU 4.875 06/10/25	06/10/2025	Maturity	XXX	10,000,000	10,000,000	9,973,400	9,998,535		1,465		1,465		10,000,000				243,750	06/10/2025	2.A FE
62954H-AJ-7	NXP BV NXPI 2.65 02/15/32 2.650% 02/15	04/08/2025	MORGAN STANLEY	XXX	501,144	600,000	485,136	501,181		3,123		3,123		504,304		(3,160)	(3,160)	10,335	02/15/2032	2.A FE
62954H-AV-0	NXP BV NXPI 4.3 06/18/29 4.300% 06/18/	05/14/2025	Janus	XXX	486,030	500,000	466,690	475,139		1,851		1,851		476,990		9,040	9,040	8,779	06/18/2029	2.A FE
65290D-AB-9	NEXA RESOURCES SA 144A N Y Y 6.750% 04	06/26/2025	JPMORGAN SECURITIES INC.	XXX	995,588	955,000	954,933	954,937		2		2		954,939		40,648	40,648	46,198	04/09/2034	2.C FE
67091T-AH-8	OFFICE CHERIFIEN DES PHO 6.100% 04/30/	05/22/2025	Standard Chartered Bank	XXX	630,788	630,000	623,738							623,738		7,050	7,050	2,455	04/30/2030	3.A FE
73730E-AA-1	POSCO POHANG 4 3/8 08/04/25 4.375% 08/	05/15/2025	TD Securities, LLC	XXX	3,595,896	3,600,000	3,592,296	3,598,102		1,201		1,201		3,599,303		(3,407)	(3,407)	123,375	08/04/2025	2.A FE
75972Y-AA-9	RENAISSANCERE HOLDINGS LTD RNR 3.7 04/01	04/01/2025	Maturity	XXX	3,620,000	3,620,000	3,548,867	3,617,010		2,990		2,990		3,620,000				66,970	04/01/2025	1.G FE
830505-BA-0	SKANDINAVISKA ENSKILDA 144A N N Y 5.34	06/03/2025	MIZUHO SECURITIES USA LLC	XXX	603,762	600,000	600,000	600,000						600,000		3,762	3,762	15,905	03/05/2027	1.D FE
83272G-AB-7	SMURFIT KAPPA TREASURY 144A N Y Y 5.77	05/21/2025	Tax Free Exchange	XXX	5,863,746	5,650,000	5,865,231	5,864,789		(1,043)		(1,043)		5,863,746				206,720	04/03/2054	2.B FE
83367T-BR-9	SOCIETE GENERALE SOCGEN 4.75 11/24/25 14	06/30/2025	Call 100.0000	XXX	15,377,000	15,377,000	15,464,315	15,387,543		(5,801)		(5,801)		15,381,741		(4,741)	(4,741)	438,245	11/24/2025	2.C FE
86964W-AF-9	SUZANO AUSTRIA GMBH N Y N 6.000% 01/15	06/24/2025	Various	XXX	1,026,250	983,507	1,016,492			(1,459)		(1,459)		1,015,033		11,216	11,216	31,500	01/15/2029	2.C FE
874060-AW-6	TAKEDA PHARMACEUTICAL TACHEM 5 11/26/28	04/08/2025	NOMURA INC.	XXX	1,009,530	1,000,000	982,360	988,233		745		745		988,978		20,552	20,552	18,472	11/26/2028	2.A FE
902613-AM-0	UBS UBS GROUP AG 4.488% 05/12/26	05/12/2025	Call 100.0000	XXX	2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				56,100	05/12/2026	1.G FE
BGH6XT-G9-7	BRITISH AIRWAYS PASS THROUGH C IAGLN 4	05/15/2025	Redemption 100.0000	XXX	12,816	12,816	11,759	11,825		991		991		12,816				272	11/15/2032	1.G FE
BGH9PS-SK-4	AP GRANGE HOLDINGS LLC APGRAL 6.500% 0	06/20/2025	Redemption 100.0000	XXX	156,577	156,577	156,577							156,577				1,822	03/20/2045	2.A PL
G5814#-AA-2	MARI JONE LTD MARI JONE LTD 5.580% 06/	06/30/2025	Redemption 100.0000	XXX	19,092	19,092	19,092	18,544		548		548		19,092				533	06/30/2031	2.C PL
G5814#-AB-0	MARI JONE LTD MARI BOYLE LTD 5.580% 06	06/30/2025	Redemption 100.0000	XXX	19,103	19,103	19,103	18,554		549		549		19,103				533	06/30/2031	2.C PL
G84228-EQ-7	STANDARD CHARTERED PLC STANLN 1.456 01/1	06/05/2025	BBVA Securities Inc.	XXX	999,651	1,020,000	899,334	953,503		13,809		13,809		967,312		32,339	32,339	13,407	01/14/2027	2.A FE
P29853-AA-9	COMETA ENERGIA SA DE CV COMENG 6.375 04/	04/24/2025	Redemption 100.0000	XXX	36,100	36,100	41,166	40,007		(3,907)		(3,907)		36,100				1,151	04/24/2035	2.C FE
P8718A-AP-1	SOCIEDAD QUIMICA Y MINER REGS N Y N 6	05/07/2025	GOLDMAN SACHS INT'L	XXX	929,925	900,000	925,560	923,738		(751)		(751)		922,987		6,938	6,938	29,413	11/07/2033	2.A FE
P9367R-AG-6	TRANSPORT DE GAS PERU TGPERU 4.25 04/30/	04/30/2025	Redemption 100.0000	XXX	360,000	360,000	352,350	356,314		3,686		3,686		360,000				7,650	04/30/2028	2.A FE
0089999999 - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					414,655,608	419,625,918	399,879,610	394,681,830	38,749	936,343	462,010	513,082		403,640,131		10,942,276	10,942,276	11,648,950	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)																				
00221@-AA-9	CTL - ARKANSAS STATE UNIVERSIT CTL - ARK	06/20/2025	Paydown	XXX	24,198	24,198	24,527	24,461		(263)		(263)		24,198				449	08/20/2043	1.E

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
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED CTL - AMA	06/10/2025	Paydown	XXX	230,872	230,872	231,168	231,109		(237)		(237)		230,872				4,325	11/10/2039	1.E
00910G-A*-4	CTL - AMZN S BERNARDINO A-1 FU CTL - AMZ	06/10/2025	Paydown	XXX	220,794	220,794	221,095	221,040		(246)		(246)		220,794				4,172	03/10/2041	1.E
02376*-AA-0	AAL 2018-1 A AAL 2018-1 A 4.140% 06/15	06/15/2025	Paydown	XXX	665,358	665,358	665,358	665,358						665,358				13,773	06/15/2027	1.E PL
023765-AA-8	AMERICAN AIRLINES GROUP INC AAL 3.2 06/1	06/15/2025	Redemption 100.0000	XXX	39,375	39,375	38,239	38,772		603		603		39,375				630	06/15/2028	1.F FE
02376A-AA-7	AMER AIRLINE 17-2 AA PTT AAL 3.35 10/15/	04/15/2025	Redemption 100.0000	XXX	67,653	67,653	67,484	67,543		110		110		67,653				1,133	10/15/2029	1.E FE
023771-R9-1	AMER AIRLINE 16-3 AA PTT AAL 3 10/15/28	04/15/2025	Redemption 100.0000	XXX	24,728	24,728	24,604	24,654		73		73		24,728				371	10/15/2028	1.F FE
08652@-AA-0	CTL - BEST BUY HONOLULU HI CTL - BEST BU	06/15/2025	Paydown	XXX	110,126	110,126	110,126	110,126						110,126				2,732	01/15/2026	2.A
11042C-AA-8	BRITISH AIR 21-1 A PPT IAGLN 2.9 03/15/3	06/15/2025	Redemption 100.0000	XXX	184,195	184,195	181,832	182,361		1,833		1,833		184,195				2,671	03/15/2035	1.C FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT IAGLN 3.8 09/20/	06/20/2025	Redemption 100.0000	XXX	36,626	36,626	33,779	34,859		1,767		1,767		36,626				696	09/20/2031	1.C FE
11044M-AA-4	BRITISH AIR 20-1 A PTT IAGLN 4.25 11/15/	05/15/2025	Redemption 100.0000	XXX	326,871	326,871	336,003	339,074		(12,204)		(12,204)		326,871				6,946	11/15/2032	1.F FE
126650-BP-4	CVS HEALTH CORP CVSPAS 6.036 12/10/28	06/10/2025	Paydown	XXX	356,917	356,917	365,430	359,035		(2,118)		(2,118)		356,917				8,983	12/10/2028	2.B FE
126650-BS-8	CVS HEALTH CORP CVSPAS 7.507 01/10/32 14	06/10/2025	Paydown	XXX	124,790	124,790	124,790	124,790						124,790				3,907	01/10/2032	2.B FE
126650-BY-5	CVS HEALTH CORP CVSPAS 5.926 01/10/34 14	06/10/2025	Paydown	XXX	49,522	49,522	57,545	53,526		(4,003)		(4,003)		49,522				1,224	01/10/2034	2.C FE
12665U-AA-2	CVS PASS-THROUGH TR 2013 CVSPAS 4.704 01	06/10/2025	Paydown	XXX	77,167	77,167	77,167	77,167						77,167				1,513	01/10/2036	2.C FE
12695*-AA-3	CTL-CVS LEASE PASS THROUGH TRU CTL-S LEA	06/10/2025	Paydown	XXX	163,334	163,334	163,334	163,334						163,334				2,326	10/10/2038	2.B
12702*-AA-4	CVS LEASE PASS THROUGH TRUST CVS LEASE P	06/10/2025	Paydown	XXX	178,823	178,823	178,134	178,315		509		509		178,823				2,908	10/10/2039	2.B
12717@-AA-5	CVS PASS-THROUGH TRUST CTL - CVS PASS-TH	06/10/2025	Paydown	XXX	226,669	226,669	226,669	226,669						226,669				3,647	11/10/2041	2.B
14576A-AC-6	Capital Automotive LP 1A A3 Y Y 3.100%	06/15/2025	Paydown	XXX	3,125	3,125	2,913			212		212		3,125				32	12/15/2050	1.F FE
30292*-AA-2	CTL - FBI BRONX TRUST 2018 CTL - FBI BRO	06/15/2025	Paydown	XXX	190,403	190,403	190,405	190,404		(1)		(1)		190,403				3,103	07/15/2033	1.B PL
36244*-AA-8	CTL - BOND BUILDING DC CTL - BOND BUILDI	06/10/2025	Paydown	XXX	128,915	128,915	128,915	128,915						128,915				1,800	09/10/2029	1.A
477164-AA-5	JETBLUE AIRWAYS CORP JBLU 4 11/15/32 1A	05/15/2025	Redemption 100.0000	XXX	322,604	322,604	335,568	332,982		(10,377)		(10,377)		322,604				6,452	11/15/2032	2.B FE
55616*-AA-8	CTL - MACYS MOONACHIE NJ CTL - MACYS (MO	06/15/2025	Paydown	XXX	65,792	65,792	65,792	65,792						65,792				1,651	03/15/2037	3.A
62927#-AT-3	NFL VENTURES LP NFL VENTURES LP 3.420%	04/15/2025	Paydown	XXX	330,864	330,864	330,864	330,864						330,864				5,658	04/15/2045	1.E FE
63681#-AA-8	CTL - NAT LOGISITICS PT MI FUN CTL - NAT	06/10/2025	Paydown	XXX	307,045	307,045	307,045	307,045						307,045				3,397	10/10/2042	1.D FE
74352@-AA-5	CTL - AMZN PROJECT DIXIE FUNDE CTL - AMZ	06/10/2025	Paydown	XXX	290,392	290,392	290,585	290,549		(156)		(156)		290,392				3,607	10/10/2041	1.E
76209P-AD-5	RGA GLOBAL FUNDING 144A N N Y 5.500% 0	05/28/2025	BANK OF AMERICA	XXX	5,084,850	5,000,000	4,979,950	4,982,296		1,032		1,032		4,983,329	101,521	101,521		242,917	01/11/2031	1.E FE
84858D-AA-6	SPIRIT AIR 2015-1 PTT A SAVE 4.1 04/01/2	04/01/2025	Redemption 100.0000	XXX	162,964	162,964	162,964	162,964						162,964				3,341	04/01/2028	3.A FE
86668@-AA-8	SCA 2019-1 A SCA 2019-1 A 4.180% 12/15	06/15/2025	Paydown	XXX	4,229,839	4,229,839	4,229,839	4,229,839						4,229,839				88,559	12/15/2027	1.G PL
87302@-AB-6	TCFC PC LEASECO LP TCFC PC LEASECO LP 20	05/05/2025	Redemption 100.0000	XXX	207,641	207,641	207,641	207,641						207,641				4,153	11/05/2057	1.D 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
87302@-AC-4	TCFC PC LEASECO LP 2022 REFI TCFC PC LEA	05/05/2025	Redemption 100.0000	XXX	19,245	19,245	19,245	19,245						19,245				385	11/05/2057	1.D PL
90932J-AA-0	UNITED AIR 2019-2 AA PTT UAL 2.7 05/01/3	05/01/2025	Redemption 100.0000	XXX	31,041	31,041	26,850	27,626		3,415		3,415		31,041				419	05/01/2032	1.E FE
90932L-AA-5	UNITED AIR 2023-1 A PTT UAL 3.45 12/01/2	06/01/2025	Redemption 100.0000	XXX	12,088	12,088	11,121	11,606		482		482		12,088				209	12/01/2027	1.E FE
93042#-AA-9	CTL - WALGREENS LAMBERTVILLE CTL - WALGR	06/15/2025	Paydown	XXX	15,945	15,945	15,945	15,945						15,945				205	06/15/2033	3.A
96928*-BX-4	CTL - WALGREENS CTL - WALGREENS 6.900%	06/14/2025	Paydown	XXX	123,948	123,948	123,949	123,948						123,948				3,566	01/15/2035	4.A
96928*-CF-2	CTL - WALGREENS POOL II CTL - WALGREENS	06/15/2025	Paydown	XXX	49,320	49,320	49,320	49,320						49,320				1,398	06/15/2034	4.A
96928*-CH-8	WALGREEN CO CTL - WALGREENS POOL III 6	06/15/2025	Paydown	XXX	217,676	217,676	217,676	217,676						217,676				6,000	01/15/2035	4.A
96928*-DD-6	CTL - WALGREENS CTL - WALGREENS 6.540%	06/15/2025	Paydown	XXX	26,185	26,185	26,185	26,185						26,185				714	10/15/2034	4.A
96928*-DL-8	WALGREEN CO CTL - WALGREENS (WINCHESTER	06/15/2025	Paydown	XXX	37,834	37,834	37,834	37,834						37,834				973	07/15/2035	4.A
96928*-DM-6	OAKWOOD HEALTHCARE INC CTL - OAKWOOD HEA	06/15/2025	Paydown	XXX	87,791	87,791	88,556	88,061		(270)		(270)		87,791				2,387	12/15/2030	1.C
96928*-EH-6	DELHAIZE AMERICA LLC CTL - DELHAIZE (WIL	06/25/2025	Paydown	XXX	46,870	46,870	46,870	46,870						46,870				1,063	10/25/2031	2.C
009088-AA-3	AIR CANADA ACACN 3.75 12/15/27 144A 3	06/15/2025	Redemption 100.0000	XXX	313,439	313,439	313,439	313,439						313,439				5,877	12/15/2027	1.E FE
009088-AB-1	AIR CANADA ACACN 4.125 12/15/27 144A 4	06/15/2025	Redemption 100.0000	XXX	48,724	48,724	48,724	48,724						48,724				1,005	12/15/2027	2.B FE
00909D-AA-1	AIR CANADA ACACN 5.25 04/01/29 144A 5	04/01/2025	Redemption 100.0000	XXX	861,601	861,601	859,890	860,199		1,402		1,402		861,601				22,617	04/01/2029	1.F FE
G1981*-AA-2	CTL - CAYMAN UNIVERSE HOLDINGS CTL - CAY	06/30/2025	Paydown	XXX	2,890,401	2,890,401	2,863,829	2,863,829		26,572		26,572		2,890,401				61,522	09/30/2045	1.D PL
0129999999 - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					19,214,560	19,129,710	19,109,198	19,101,991		8,135		8,135		19,113,039		101,521	101,521	535,416	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)																				
25389J-AV-8	DIGITAL REALTY TRUST LP DLR 5.55 01/15/2	04/09/2025	Janus	XXX	5,553,794	5,490,000	5,485,498	5,485,498						5,485,498		68,296	68,296	224,289	01/15/2028	2.B FE
0169999999 - Issuer Credit Obligations - Bonds issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					5,553,794	5,490,000	5,485,498	5,485,498						5,485,498		68,296	68,296	224,289	XXX	XXX
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	04/01/2025	No Broker	XXX	46,772,144	47,487,307	46,772,144							46,772,144				70,072	05/08/2028	5.B FE
0189999999 - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					46,772,144	47,487,307	46,772,144							46,772,144				70,072	XXX	XXX
Issuer Credit Obligations - Bank Loans - Issued (Affiliated)																				
Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)																				
000000-00-0	TH MSR Issuer Trust MSR Collateralized N	03/31/2025	Tax Free Exchange	XXX	40,758,048	40,913,333	40,732,833	35,931,023		13,692		13,692		40,758,048				745,829	09/25/2027	2.C Z
000000-00-0	NewRez GMSR VFN Noteholder LLC NewRez GM	05/01/2025	Tax Free Exchange	XXX	6,537,859	6,537,859	6,537,859							6,537,859				443,068	10/09/2027	2.C FE
00231@-AB-5	ATS ACQUISITION COMPANY ATS Acquisition	06/30/2025	Redemption 100.0000	XXX	19,361	19,361	19,028	19,202		159		159		19,361				1,016	11/30/2026	2.C PL
00231@-AC-3	ATS ACQUISITION COMPANY ATS Acquisition	06/30/2025	Redemption 100.0000	XXX	11,319	11,319	11,319	11,319						11,319				623	11/30/2026	2.C PL
00231@-AD-1	ATS ACQUISITION COMPANY ATS Acquisition	06/30/2025	Redemption 100.0000	XXX	7,500	7,500	7,435	7,447		53		53		7,500					11/30/2026	2.C PL
00264*-AA-9	AG EHC II SPV Sub Line LLC AG EHC II SPV	06/27/2025	Redemption 100.0000	XXX	57,733,500	57,733,500	57,733,500	8,705,251						57,733,500				305,431	03/06/2026	1.E 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
03349#-AA-8	ANDERSEN COMMERCIAL PLUMBING Andersen Co	06/30/2025	Redemption 100.0000	XXX	15,281	15,281	14,975	15,089		191		191		15,281				810	08/03/2027	3.B PL
03349#-AB-6	ANDERSEN COMMERCIAL PLUMBING Andersen Co	06/30/2025	Redemption 100.0000	XXX	460	460	460	460						460				24	08/03/2027	3.B PL
05626#-AA-7	BWG BWG T/L 1L 4/22 04/19/27	06/30/2025	Redemption 100.0000	XXX	11,489	11,489	11,484	11,486		3		3		11,489				621	04/19/2027	1.G PL
05642#-AB-5	BTC Offshore Holdings Fund III BTC Offsh	04/21/2025	Corp Action	XXX	232,250	232,250	232,250	232,250						232,250				5,336	06/28/2033	1.C PL
05642#-AC-3	BTC Offshore Holdings Fund III BTC Offsh	04/21/2025	Corp Action	XXX	232,250	232,250	232,250							232,250				1,282	06/28/2033	1.C
09582#-AA-1	PABST PABST BLUE RIBBON 1L TLB CL 10.31	04/07/2025	Redemption 100.0000	XXX	708,766	708,766	691,538	698,811		9,954		9,954		708,766				37,574	05/08/2028	6. FE
09582#-AA-1	PABST PABST BLUE RIBBON 1L TLB CL 10.31	04/01/2025	Tax Free Exchange	XXX	(46,828,609)	(47,487,307)	(46,333,057)	(46,820,359)		(8,250)		(8,250)		(46,828,609)				(13,607)	05/08/2028	5.B FE
1250M#-AD-4	CB UNI Consumer Trust 06/26/29	06/20/2025	Redemption 100.0000	XXX	819,644	819,644	819,644							819,644				(14,644)	06/26/2029	1.G PL
12510M-AB-5	INGENOVIS HEALTH INC CORR PARENT INC 1L	03/31/2025	Redemption 100.0000	XXX	12,625	12,625	12,562	12,592		33		33		12,625				193	03/06/2028	5.A FE
15032#-AA-4	Cedar Funding I LLC CEDAR DDTL A 9/2048	06/20/2025	Redemption 100.0000	XXX	804,461	804,461	804,461	417,918						804,461				13,548	09/20/2048	1.F PL
15032#-AB-2	Cedar Funding I LLC CEDAR DDTL A 9/2048	05/20/2025	Redemption 100.0000	XXX	24,186	24,186	24,186	16,556						24,186				540	09/20/2048	2.B PL
15032#-AC-0	Cedar Funding I LLC CEDAR DDTL A 9/2048	05/20/2025	Redemption 100.0000	XXX	18,044	18,044	18,044	12,351						18,044				464	09/20/2048	3.B PL
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS Entact Environ	06/11/2025	Redemption 100.0000	XXX	70,259	70,259	70,259	70,259						70,259				3,326	12/15/2025	1.G PL
29359@-AB-0	ENTACT ENVIRONMENTAL SVCS Entact Environ	06/30/2025	Redemption 100.0000	XXX	78,750	78,750	77,947	78,544		206		206		78,750				3,955	12/15/2025	1.G PL
30208*-AB-3	EXO GROUP Exo Group T/L 1L 9/21	06/30/2025	Redemption 100.0000	XXX	18,633	18,633	18,106	18,414		219		219		18,633				1,078	09/01/2026	3.C PL
30312#-AB-2	FP Loans SPV I Trust FP Loans Tranche RA	06/16/2025	Redemption 100.0000	XXX	412,227	412,227	412,227							412,227				5,407	07/26/2030	1.F PL
30312#-AB-2	FP Loans SPV I Trust FP Loans Tranche RA	05/15/2025	Redemption 100.0000	XXX	1,174,618	1,174,618	1,174,618							1,174,618				12,523	07/26/2030	1.G PL
30312#-AC-0	FP Loans SPV I Trust FP Loans Tranche RB	06/16/2025	Redemption 100.0000	XXX	216,714	216,714	216,714							216,714				2,879	07/26/2030	2.B PL
30312#-AC-0	FP Loans SPV I Trust FP Loans Tranche RB	05/15/2025	Redemption 100.0000	XXX	617,515	617,515	617,515							617,515				6,688	07/26/2030	2.C PL
30312#-AD-8	FP Loans SPV I Trust FP Loans - Trance R	06/16/2025	Redemption 100.0000	XXX	77,734	77,734	77,734							77,734				1,033	07/26/2030	3.A PL
30312#-AD-8	FP Loans SPV I Trust FP Loans - Trance R	05/15/2025	Redemption 100.0000	XXX	221,500	221,500	221,500							221,500				2,399	07/26/2030	3.B PL
34068G-AD-4	FLORIDA FOOD PRODUCTS LLC FLORIDA FOOD 1	05/19/2025	JPMORGAN SECURITIES INC	XXX	2,603,951	3,398,914	3,335,957	3,359,065		3,163		3,163		3,362,228		(758,277)	(758,277)	387,611	10/18/2028	5.B FE
36261*-AB-4	GUIDED PRACTICE Guided Practice T/L 1L 1	06/30/2025	Redemption 100.0000	XXX	6,538	6,538	6,407	6,476		61		61		6,538				351	11/24/2026	3.B PL
36261*-AC-2	GUIDED PRACTICE Guided Practice DD T/L 1	06/30/2025	Redemption 100.0000	XXX	8,374	8,374	8,374	8,374						8,374				450	11/24/2026	3.B PL
40178#-AA-6	GUIDED PRACTICE Guided Practice DD T/L 1	06/30/2025	Redemption 100.0000	XXX	4,568	4,568	4,460	4,510		59		59		4,568				245	11/24/2026	3.B PL
42801@-AB-7	HERSPIEGEL Herspiegel T/L 1L 12/21	06/30/2025	Redemption 100.0000	XXX	5,029	5,029	4,928	4,981		48		48		5,029				267	12/14/2026	3.A PL
42801@-AC-5	HERSPIEGEL Herspiegel DD T/L 1L 12/21	06/30/2025	Redemption 100.0000	XXX	4,661	4,661	4,661	4,661						4,661				248	12/14/2026	3.A PL
46658F-AB-0	JBLU UT 2024 Pass Through Trus JBLU UT 2	04/23/2025	Redemption 100.0000	XXX	29,738	29,738	29,738	29,738						29,738				1,046	04/23/2028	2.A PL
46658F-AC-8	JBLU UT 2024 Pass Through Trus JBLU UT 2	06/20/2025	Redemption 100.0000	XXX	34,700	34,700	34,700	34,192		507		507		34,700				1,237	12/20/2027	2.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
46658F-AD-6	JBLU UT 2024 Pass Through Trus JBLU UT 2	04/23/2025	Redemption 100.0000	XXX	15,191	15,191	15,191	15,191						15,191				535	07/23/2036	2.A FE
46658F-AE-4	JBLU UT 2024 Pass Through Trus JBLU UT 2	06/20/2025	Redemption 100.0000	XXX	16,365	16,365	16,365	16,365						16,365				569	06/20/2036	2.A FE
46658F-AF-1	JBLU UT 2024 Pass Through Trus JBLU UT 2	05/30/2025	Redemption 100.0000	XXX	16,281	16,281	16,281	16,247		35		35		16,281				674	05/31/2036	2.A PL
46658F-AG-9	JBLU UT 2024 Pass Through Trus JBLU UT 2	05/30/2025	Redemption 100.0000	XXX	1,878	1,878	1,878	1,843		36		36		1,878				104	05/31/2036	2.A FE
46658F-AG-9	JBLU UT 2024 Pass Through Trus JBLU UT 2	05/31/2025	Redemption 100.0000	XXX	15,026	15,026	15,026	15,026						15,026				789	05/31/2036	2.A PL
46658F-AH-7	JBLU UT 2024 Pass Through Trus JBLU UT 2	05/31/2025	Redemption 100.0000	XXX	16,004	16,004	16,004	15,970		34		34		16,004				577	05/31/2036	2.A PL
46658F-AJ-3	JBLU UT 2024 Pass Through Trus JBLU UT 2	05/31/2025	Redemption 100.0000	XXX	28,528	28,528	28,528	28,294		234		234		28,528				1,177	11/30/2029	2.A PL
46658F-AK-0	JBLU UT 2024 Pass Through Trus JBLU UT 2	05/14/2025	Redemption 100.0000	XXX	25,551	25,551	25,551	25,551						25,551				889	05/14/2029	2.A FE
46658F-AL-8	JBLU UT 2024 Pass Through Trus JBLU UT 2	05/14/2025	Redemption 100.0000	XXX	27,028	27,028	27,028	27,028						27,028				940	11/14/2029	2.A FE
46658F-AM-6	JBLU UT 2024 Pass Through Trus JBLU UT 2	05/14/2025	Redemption 100.0000	XXX	28,725	28,725	28,725	28,725						28,725				999	08/16/2029	2.A FE
46658F-AN-4	JBLU UT 2024 Pass Through Trus JBLU UT 2	05/14/2025	Redemption 100.0000	XXX	24,754	24,754	24,754	24,754						24,754				861	08/16/2029	2.A FE
46658F-AP-9	JBLU UT 2024 Pass Through Trus JBLU UT 2	05/14/2025	Redemption 100.0000	XXX	8,917	8,917	8,917	8,917						8,917				310	08/14/2036	2.A FE
46658F-AQ-7	JBLU UT 2024 Pass Through Trus JBLU UT 2	05/14/2025	Redemption 100.0000	XXX	7,876	7,876	7,876	7,876						7,876				274	11/14/2036	2.A FE
46658F-AR-5	JBLU UT 2024 Pass Through Trus JBLU UT 2	05/14/2025	Redemption 100.0000	XXX	26,142	26,142	26,142	26,142						26,142				909	08/16/2029	2.A FE
46658F-AS-3	JBLU UT 2024 Pass Through Trus JBLU UT 2	05/14/2025	Redemption 100.0000	XXX	8,766	8,766	8,766	8,766						8,766				305	11/14/2036	1.G PL
46658F-AT-1	JBLU UT 2024 Pass Through Trus JBLU UT 2	05/14/2025	Redemption 100.0000	XXX	8,597	8,597	8,597	8,597						8,597				299	11/14/2036	2.A FE
46658F-AU-8	JBLU UT 2024 Pass Through Trus JBLU UT 2	05/14/2025	Redemption 100.0000	XXX	13,086	13,086	13,086	13,086						13,086				455	07/23/2036	2.A FE
53225@-AA-4	LOIFELONG PSI LIFELON LEARNER 1L TLB CL	06/27/2025	Redemption 100.0000	XXX	384	384	379	383						384					10/20/2025	5.B GI
58439#-AA-3	MEDI-WEIGHTLOSS Medi-Weightloss T/L A 1L	06/30/2025	Redemption 100.0000	XXX	6,465	6,465	6,336	6,370		95		95		6,465				335	10/28/2028	2.A PL
58439#-AB-1	MEDI-WEIGHTLOSS Medi-Weightloss DD T/L 1	06/30/2025	Redemption 100.0000	XXX	323	323	320	321		3		3		323				17	10/28/2028	2.A PL
60645@-AA-1	Mist Funding II LLC Mist Funding II LLC	06/20/2025	Redemption 100.0000	XXX	117,065	117,065	117,065	117,065						117,065				3,077	12/31/2055	1.D PL
60645@-AA-1	Mist Funding II LLC Mist Funding II LLC	05/20/2025	Redemption 100.0000	XXX	364,429	364,429	364,429	364,429						364,429				5,985	12/31/2055	1.F PL
64756*-AA-0	New Mountain Private Credit Fu New Mount	06/13/2025	Redemption 100.0000	XXX	21,406,063	21,406,063	21,342,324	15,387,719		63,363		63,363		21,406,063				452,785	12/17/2029	2.B Z
64829*-AA-3	NewRez GMSR VFN Noteholder LLC NewRez GM	06/25/2025	Redemption 100.0000	XXX	21,645,121	21,645,121	21,645,121							21,645,121				579,167	10/09/2027	2.C FE
67121*-AA-1	ORDL Funding I LLC ORDL Funding I LLC	06/16/2025	Redemption 100.0000	XXX	1,690,437	1,690,437	1,688,697			1,740		1,740		1,690,437				23,495	06/20/2034	1.C PL
70977@-AC-4	PEOPLE PLEASE HOLDINGS Peoplease Holding	06/30/2025	Redemption 100.0000	XXX	14,269	14,269	14,126	14,177		92		92		14,269				714	07/15/2027	3.B PL
71953*-AA-6	Pibb Member LLC Pibb Member LLC	06/20/2025	Redemption 100.0000	XXX	821,764	821,764	821,764	821,764						821,764				24,874	12/31/2049	2.B PL
74876#-AB-8	QUINTESSENTIAL TOTS Quintessential Tots	06/30/2025	Redemption 100.0000	XXX	12,000	12,000	11,738	11,907		93		93		12,000				645	04/14/2026	3.B PL
74876#-AC-6	QUINTESSENTIAL TOTS Quintessential Tots	06/30/2025	Redemption 100.0000	XXX	2,885	2,885	2,885	2,885						2,885				179	04/14/2026	3.B 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 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
75008*-AA-2	RL DATIX HOLDINGS USA INC RL DATIX 1L TL	05/01/2025	Cliffwater Corporate Lending	XXX						181		181		181		(181)	(181)	(17,503)	04/30/2031	5.B GI
78498@-AA-1	SPFI MML SPV LLC Touchdown REV A 1L 4/20	05/21/2025	Redemption 100.0000	XXX	182,713	182,713	182,713	181,847						182,713				6,232	04/30/2035	1.C PL
78498@-AB-9	SPFI MML SPV LLC Touchdown REV B 1L 4/20	05/21/2025	Redemption 100.0000	XXX	43,910	43,910	43,910	43,701						43,910				1,543	04/30/2035	1.F PL
78498@-AC-7	SPFI MML SPV LLC Touchdown REV C 1L 4/20	05/21/2025	Redemption 100.0000	XXX	8,538	8,538	8,538	8,498						8,538				322	04/30/2035	2.B PL
78498@-AD-5	SPFI MML SPV LLC Touchdown REV D 1L 4/20	05/21/2025	Redemption 100.0000	XXX	6,343	6,343	6,343	6,312						6,343				305	04/30/2035	3.A PL
83301@-AB-6	CENTURY SNACKS Century Snacks T/L 1L 6/2	05/16/2025	Redemption 100.0000	XXX	18,625	18,625	18,253	18,454		172		172		18,625				848	06/30/2026	2.A PL
86774A-AA-8	Sunrun Cassius Portfolio 2025 Sunrun Cas	04/30/2025	Redemption 100.0000	XXX	132,874	132,874	131,857			1,016		1,016		132,874				54,844	01/30/2060	1.E PL
87221#-AA-4	TAUC MANAGEMENT Tauc Management T/L 1L 2	06/13/2025	Redemption 100.0000	XXX	860,287	860,287	847,376	852,352		5,761		5,761		860,287				39,483	02/12/2027	3.A PL
87221#-AB-2	TAUC MANAGEMENT Tauc Management DD T/L 1	06/13/2025	Redemption 100.0000	XXX	106,396	106,396	106,345	106,083		44		44		106,396				5,706	02/12/2027	3.A PL
91534*-AA-2	UP GATEWAY HOLDINGS TRUST UP GATEWAY HOL	06/23/2025	Redemption 100.0000	XXX	8,229,068	8,229,068	8,204,076			24,992		24,992		8,229,068				146,912	10/22/2029	1.F PL
BGH6Y8-KK-2	PERMIAN PRODUCTION PERMIAN PRODUCTION 1L	05/30/2025	Redemption 100.0000	XXX	361,091	361,091	331,708	330,487						331,708		29,383	29,383	17,497	11/24/2025	5.B GI
BGH70Y-8Z-1	WOMENS CARE WOMENS CARE 1L TL CL 8.780	06/30/2025	Redemption 100.0000	XXX	11,500	11,500	11,529	11,512		(12)		(12)		11,500				567	01/15/2028	4.C FE
BGH75F-FZ-9	FIRST BRANDS FIRST BRANDS 1L TLB CL 9	06/30/2025	Redemption 100.0000	XXX	5,978	5,978	5,978	5,978						5,978				401	03/30/2027	4.A FE
BGH79J-YC-7	SOLERA SOLERA 1L REV CL USD FUNDED 7.8	06/20/2025	DIRECT	XXX	3,387,221	3,487,486	3,487,486	1,289,725						3,487,486		(100,265)	(100,265)	(108,697)	06/04/2026	4.A FE
BGH79J-YC-7	SOLERA SOLERA 1L REV CL USD FUNDED 7.8	06/09/2025	Redemption 100.0000	XXX	148,404	148,404	148,404	71,651						148,404				5,710	06/04/2026	4.A FE
BGH8C3-2Y-3	Sierra Enterprises LLC Lyons Magnus (Sie	05/20/2025	Redemption 100.0000	XXX	1,663,047	1,663,047	1,632,285	1,639,891		23,156		23,156		1,663,047				100,975	05/10/2027	5.A FE
BGH910-V7-6	EYECARE PARTNERS LLC EYECARE PARTNERS LL	05/28/2025	GOLDMAN SACHS & CO	XXX	559,591	672,990	345,884	337,282		(9,209)		(9,209)		334,092		225,499	225,499	24,849	11/30/2028	5.C FE
BGH920-Q4-8	RL DATIX HOLDINGS USA INC DATIX 1L TL FA	05/09/2025	Redemption 100.0000	XXX	100,198	100,198	100,198							100,198				240	10/25/2030	4.C
BGH9DB-Q7-5	DATIX BIDCO DATIX 1L TL FACILITY B GBP	02/07/2025	Redemption 100.0000	XXX	15,163	15,163	12,740							15,163	2,423			238	10/25/2030	5.B GI
0209999999 - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					128,914,810	129,420,024	129,816,138	24,809,781		131,924		131,924		129,518,651	2,423	(603,841)	(601,418)	3,341,262	XXX	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)																				
Issuer Credit Obligations - Other Issuer Credit Obligations (Affiliated)																				
0489999999 - Subtotal - Issuer Credit Obligations (Unaffiliated)					969,871,475	974,005,795	953,064,375	528,769,867	38,749	1,254,831	462,010	831,570		956,621,775	2,423	13,176,499	13,178,922	18,545,675	XXX	XXX
0509999997 - Subtotals - Issuer Credit Obligations - Part 4					969,871,475	974,005,795	953,064,375	528,769,867	38,749	1,254,831	462,010	831,570		956,621,775	2,423	13,176,499	13,178,922	18,545,675	XXX	XXX
0509999999 - Subtotals - Issuer Credit Obligations					969,871,475	974,005,795	953,064,375	528,769,867	38,749	1,254,831	462,010	831,570		956,621,775	2,423	13,176,499	13,178,922	18,545,675	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
31394J-Y2-7	FHLMC Structured Pass Through FSPC T-58	06/01/2025	Paydown	XXX	14,827	14,827	14,203	14,274		553		553		14,827				351	09/25/2043	1.A
31394X-VL-7	FEDERAL HOME LOAN MORTGAGE COR FSPC T-60	06/01/2025	Paydown	XXX	241,318	241,318	237,423	247,455		(6,137)		(6,137)		241,318				4,442	03/25/2044	1.A
36202C-YS-6	Government National Mortgage A G2 2521	06/01/2025	Paydown	XXX	328	328	323	326		2		2		328				9	12/20/2027	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
38373W-U9-7	Government National Mortgage A GNR 2002-	06/01/2025	Paydown	XXX	32,338	32,338	31,851	32,129		210		210		32,338				801	05/20/2032	1.A
38373Y-D9-2	Government National Mortgage A GNR 2003-	06/01/2025	Paydown	XXX	144,142	144,142	137,987	143,438		704		704		144,142				3,239	01/20/2033	1.A
38374B-5J-8	Government National Mortgage A GNR 2003-	06/01/2025	Paydown	XXX	392,298	392,298	369,180	389,188		3,110		3,110		392,298				8,953	09/20/2033	1.A
38374B-KJ-1	Government National Mortgage A GNR 2003-	06/01/2025	Paydown	XXX	69,073	69,073	60,400	66,655		2,418		2,418		69,073				1,467	07/16/2033	1.A
38374B-ZY-2	Government National Mortgage A GNR 2003-	06/01/2025	Paydown	XXX	86,219	86,219	75,853	83,447		2,772		2,772		86,219				1,795	08/20/2033	1.A
38374D-ES-4	Government National Mortgage A GNR 2006-	06/01/2025	Paydown	XXX	35,112	35,112	35,438	35,163		(51)		(51)		35,112				883	07/20/2036	1.A
38374E-ME-4	Government National Mortgage A GNR 2003-	06/01/2025	Paydown	XXX	191,628	191,628	188,544	190,393		1,235		1,235		191,628				4,195	11/16/2033	1.A
38374F-PZ-1	Government National Mortgage A GNR 2004-	06/01/2025	Paydown	XXX	34,968	34,968	30,330	33,211		1,757		1,757		34,968				647	02/16/2034	1.A
38374F-Q9-8	Government National Mortgage A GNR 2004-	06/01/2025	Paydown	XXX	132,537	132,537	122,337	131,870		667		667		132,537				2,766	03/16/2034	1.A
38374M-6Z-7	UNITED STATES OF AMERICA GNR 2006-35 TH	06/01/2025	Paydown	XXX	36,888	36,888	37,274	36,963		(76)		(76)		36,888				920	07/20/2036	1.A
38374N-GP-6	Government National Mortgage A GNR 2006-	06/01/2025	Paydown	XXX	20,433	20,433	20,584	20,449		(15)		(15)		20,433				500	06/20/2036	1.A
38374N-PA-9	Government National Mortgage A GNR 2006-	06/01/2025	Paydown	XXX	22,054	22,054	22,240	22,085		(31)		(31)		22,054				560	08/20/2036	1.A
38374N-SS-7	Government National Mortgage A GNR 2006-	06/01/2025	Paydown	XXX	24,231	24,231	24,201	24,201		30		30		24,231				619	09/20/2036	1.A
38376F-4B-5	UNITED STATES OF AMERICA GNR 2009-81 PZ	06/01/2025	Paydown	XXX	48,845	48,845	48,896	48,845						48,845				1,052	09/16/2039	1.A
38376T-6Z-0	Government National Mortgage A GNR 2016-	06/01/2025	Paydown	XXX	66,274	66,274	62,755	63,539		2,735		2,735		66,274				803	12/20/2046	1.A
38376U-TX-7	GNR 2017-77 DY GNR 2017-77 DY 3.500% 0	06/01/2025	Paydown	XXX	23,582	23,582	23,538	23,582						23,582				345	05/20/2047	1.A
38378P-TP-3	Government National Mortgage A GNR 2013-	06/01/2025	Paydown	XXX	122,223	122,223	88,505	99,507		22,715		22,715		122,223				1,280	12/16/2043	1.A
38378U-7S-0	Government National Mortgage A GNR 2013-	06/01/2025	Paydown	XXX	309,713	309,713	224,856	252,745		56,969		56,969		309,713				3,206	11/16/2043	1.A
38378U-RP-4	Government National Mortgage A GNR 2013-	06/01/2025	Paydown	XXX	183,639	183,639	138,855	147,700		35,939		35,939		183,639				1,940	10/16/2043	1.A
38378W-MX-8	Government National Mortgage A GNR 2013-	06/01/2025	Paydown	XXX	42,487	42,487	38,638	39,794		2,693		2,693		42,487				562	08/20/2043	1.A
38378Y-BU-2	Government National Mortgage A GNR 2013-	06/01/2025	Paydown	XXX	156,103	156,103	118,721	123,302		32,800		32,800		156,103				1,616	11/16/2043	1.A
38379F-3Y-3	Government National Mortgage A GNR 2015-	06/01/2025	Paydown	XXX	74,299	74,299	74,299	74,291		8		8		74,299				1,065	05/20/2045	1.A
38379T-FX-2	UNITED STATES OF AMERICA GNR 2015-182 AB	06/01/2025	Paydown	XXX	43,046	43,046	42,992	42,991		54		54		43,046				570	12/20/2045	1.A
38379W-BZ-4	Government National Mortgage A GNR 2016-	06/01/2025	Paydown	XXX	66,613	66,613	65,925	65,945		669		669		66,613				957	04/20/2046	1.A
38380A-LP-0	Government National Mortgage A GNR 2016-	06/01/2025	Paydown	XXX	18,419	18,419	16,708	17,111		1,308		1,308		18,419				240	09/20/2046	1.A
38380B-C3-7	UNITED STATES OF AMERICA GNR 2016-156 AZ	06/01/2025	Paydown	XXX	137,331	137,331	131,009	132,647		4,684		4,684		137,331				1,714	11/20/2046	1.A
38380K-ZQ-1	Government National Mortgage A GNR 2018-	06/01/2025	Paydown	XXX	23,509	23,509	20,649	21,442		2,068		2,068		23,509				294	02/20/2048	1.A
38380U-WY-5	Government National Mortgage A GNR 2018-	06/01/2025	Paydown	XXX	73,222	73,222	67,527	69,312		3,561		3,561		73,222				548	01/20/2048	1.A
38381A-XG-6	UNITED STATES OF AMERICA GNR 2018-154 Z	06/01/2025	Paydown	XXX	24,811	24,811	24,400	24,574		238		238		24,811				413	11/20/2048	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
911760-SY-3	Vendee Mortgage Trust VENDE 2003-1 J 5	06/01/2025	Paydown	XXX	178,687	178,687	178,380	178,380		308		308		178,687				4,280	11/15/2032	1.A
911760-TM-8	Vendee Mortgage Trust VENDE 2003-2 Z 5	06/01/2025	Paydown	XXX	127,710	127,710	114,851	126,518		1,192		1,192		127,710				2,705	05/15/2033	1.A
92261U-AB-0	Vendee Mortgage Trust VENDE 2008-1 GZ	06/01/2025	Paydown	XXX	241,497	241,497	226,545	236,641		4,857		4,857		241,497				5,444	01/15/2037	1.A
1019999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					3,440,404	3,440,404	3,116,217	3,260,113		179,946		179,946		3,440,404				61,181	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
38373M-2E-9	Government National Mortgage A GNR 2008-	06/01/2025	Paydown	XXX	62,491	62,491	51,463	42,706		19,785		19,785		62,491				1,123	04/16/2050	1.A
38373M-4H-0	Government National Mortgage A GNR 2008-	06/01/2025	Paydown	XXX	17,816	17,816	13,649	16,295		1,521		1,521		17,816				360	12/16/2050	1.A
38373M-BT-6	Government National Mortgage A GNR 2002-	06/01/2025	Paydown	XXX	9,571	9,571	9,025	9,548		23		23		9,571				273	03/16/2042	1.A
38373M-H7-8	Government National Mortgage A GNR 2007-	06/01/2025	Paydown	XXX	6,488	6,488	4,757	4,574		1,914		1,914		6,488				106	06/16/2049	1.A
38373M-HM-5	Government National Mortgage A GNR 2003-	06/01/2025	Paydown	XXX	19,532	19,532	18,306	19,020		512		512		19,532				423	09/16/2044	1.A
38373M-JR-2	Government National Mortgage A GNR 2003-	06/01/2025	Paydown	XXX	14,105	14,105	13,748	14,069		36		36		14,105				350	01/16/2047	1.A
38373M-KV-1	Government National Mortgage A GNR 2004-	06/01/2025	Paydown	XXX	12,861	12,861	12,103	12,801		60		60		12,861				303	01/16/2044	1.A
38373M-NV-8	Government National Mortgage A GNR 2005-	06/01/2025	Paydown	XXX	4,608	4,608	3,919	4,579		29		29		4,608				89	01/16/2045	1.A
38373M-P6-1	Government National Mortgage A GNR 2007-	06/01/2025	Paydown	XXX	21,302	21,302	21,302	21,302						21,302				486	03/16/2042	1.A
38373M-S6-8	Government National Mortgage A GNR 2008-	06/01/2025	Paydown	XXX	11,969	11,969	9,238	11,142		826		826		11,969				207	10/16/2049	1.A
38373M-V7-2	Government National Mortgage A GNR 2008-	06/01/2025	Paydown	XXX	6,085	6,085	5,400	5,967		118		118		6,085				135	02/16/2048	1.A
38373Y-6Z-2	Government National Mortgage A GNR 2003-	06/01/2025	Paydown	XXX	37,092	37,092	35,795	36,961		131		131		37,092				941	02/16/2044	1.A
38374B-6R-9	Government National Mortgage A GNR 2003-	06/01/2025	Paydown	XXX	10,849	10,849	9,476	10,724		125		125		10,849				210	08/16/2043	1.A
38374F-DU-5	Government National Mortgage A GNR 2004-	06/01/2025	Paydown	XXX	10,750	10,750	10,375	10,715		34		34		10,750				258	03/16/2046	1.A
38374G-CG-5	Government National Mortgage A GNR 2004-	06/01/2025	Paydown	XXX	27,654	27,654	27,520	27,586		68		68		27,654				665	03/16/2044	1.A
38374N-JZ-1	Government National Mortgage A GNR 2006-	06/01/2025	Paydown	XXX	12,319	12,319	9,231	11,953		366		366		12,319				205	02/16/2048	1.A
38376G-B7-4	Government National Mortgage A GNR 2011-	06/01/2025	Paydown	XXX	47,720	47,720	39,704	41,335		6,384		6,384		47,720				665	10/16/2052	1.A
38376G-SJ-0	Government National Mortgage A GNR 2010-	06/01/2025	Paydown	XXX	465,332	465,332	403,286	435,954		29,378		29,378		465,332				9,930	01/16/2052	1.A
38376G-UP-3	Government National Mortgage A GNR 2010-	06/01/2025	Paydown	XXX	16,526	16,526	14,318	11,871		4,655		4,655		16,526				296	10/16/2052	1.A
38376G-VS-6	Government National Mortgage A GNR 2010-	06/01/2025	Paydown	XXX	13,318	13,318	11,199	11,079		2,238		2,238		13,318				210	10/16/2052	1.A
38376G-XC-9	Government National Mortgage A GNR 2010-	06/01/2025	Paydown	XXX	34,333	34,333	30,839	31,889		2,444		2,444		34,333				558	09/16/2050	1.A
38376G-ZD-5	Government National Mortgage A GNR 2010-	06/01/2025	Paydown	XXX	248,911	248,911	209,938	222,475		26,436		26,436		248,911				3,836	12/16/2050	1.A
38378N-P8-0	Government National Mortgage A GNR 2014-	06/01/2025	Paydown	XXX	11,235	11,235	10,458	10,659		576		576		11,235				157	03/16/2049	1.A
83162C-SD-6	Small Business Administration SBAP 2008-	05/01/2025	Paydown	XXX	18,242	18,242	18,242	18,242						18,242				618	11/01/2028	1.A
1029999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					1,141,109	1,141,109	993,291	1,043,446		97,659		97,659		1,141,109				22,404	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)																				
3128MJ-W7-1	Freddie Mac FG G08669 4.000% 09/01/45	06/01/2025	Paydown	XXX	1,962	1,962	2,068	2,054		(92)		(92)		1,962				34	09/01/2045	1.A
3128MJ-WW-6	Freddie Mac FG G08660 4.000% 08/01/45	06/01/2025	Paydown	XXX	3,445	3,445	3,630	3,605		(161)		(161)		3,445				58	08/01/2045	1.A
3128MJ-XF-2	Freddie Mac FG G08677 4.000% 11/01/45	06/01/2025	Paydown	XXX	3,310	3,310	3,490	3,465		(155)		(155)		3,310				54	11/01/2045	1.A
3128MJ-XK-1	Freddie Mac FG G08681 3.500% 12/01/45	06/01/2025	Paydown	XXX	3,211	3,211	3,297	3,285		(74)		(74)		3,211				47	12/01/2045	1.A
3132DN-VT-7	Freddie Mac FR SD1526 4.500% 08/01/52	06/01/2025	Paydown	XXX	22,071	22,071	21,402	21,424		647		647		22,071				439	08/01/2052	1.A
3132DN-YV-9	Freddie Mac FR SD1624 5.000% 09/01/52	06/01/2025	Paydown	XXX	35,911	35,911	35,877	35,877		34		34		35,911				728	09/01/2052	1.A
3132DW-DS-9	Freddie Mac N N 3.000% 05/01/52	06/01/2025	Paydown	XXX	17,844	17,844	15,039			2,805		2,805		17,844				183	05/01/2052	1.A
3132DW-FU-2	Freddie Mac FR SD8279 6.000% 11/01/52	06/01/2025	Paydown	XXX	230,317	230,317	230,173	230,173		144		144		230,317				5,868	11/01/2052	1.A
3132DW-G9-8	Freddie Mac FR SD8324 5.500% 05/01/53	06/01/2025	Paydown	XXX	139,503	139,503	140,635	140,595		(1,092)		(1,092)		139,503				3,271	05/01/2053	1.A
3132DW-H2-2	Freddie Mac FR SD8349 5.500% 08/01/53	06/01/2025	Paydown	XXX	105,033	105,033	101,537	101,592		3,441		3,441		105,033				2,374	08/01/2053	1.B FE
3132DW-HH-9	Freddie Mac FR SD8332 6.000% 06/01/53	06/01/2025	Paydown	XXX	97,312	97,312	97,247	97,247		65		65		97,312				2,413	06/01/2053	1.B FE
3132DW-JM-6	Freddie Mac FR SD8368 6.000% 10/01/53	06/01/2025	Paydown	XXX	125,764	125,764	123,917	123,948		1,816		1,816		125,764				3,163	10/01/2053	1.B FE
3132DW-KF-9	Freddie Mac FR SD8394 5.000% 01/01/54	06/01/2025	Paydown	XXX	253,173	253,173	249,919	249,960		3,213		3,213		253,173				5,421	01/01/2054	1.A
3132DW-PH-0	FHLMC FR SD8524 5.500% 04/01/55	05/01/2025	Paydown	XXX	10,971	10,971	10,924			46		46		10,971				82	04/01/2055	1.A FE
3132DW-PH-0	FHLMC FR SD8524 5.500% 04/01/55	06/01/2025	Paydown	XXX	9,954	9,954	9,912			42		42		9,954				137	04/01/2055	1.A
3132E0-BD-3	Freddie Mac FR SD3636 6.000% 08/01/53	06/01/2025	Paydown	XXX	136,317	136,317	133,526	133,595		2,722		2,722		136,317				3,469	08/01/2053	1.B FE
3132L9-Y8-2	Freddie Mac FG V84335 4.500% 06/01/48	06/01/2025	Paydown	XXX	3,111	3,111	3,194	3,192		(81)		(81)		3,111				60	06/01/2048	1.A
31335A-BF-4	Freddie Mac FG G60038 3.500% 01/01/44	06/01/2025	Paydown	XXX	10,987	10,987	11,519	11,451		(464)		(464)		10,987				158	01/01/2044	1.A
31339D-P8-5	Freddie Mac FHR 2414 LG 6.500% 02/15/3	06/01/2025	Paydown	XXX	217,043	217,043	224,436	218,453		(1,411)		(1,411)		217,043				6,153	02/15/2032	1.A
31339W-NA-0	Freddie Mac FHR 2439 LH 6.000% 04/15/3	06/01/2025	Paydown	XXX	11,225	11,225	11,075	11,164		62		62		11,225				293	04/15/2032	1.A
3133AX-WR-9	Freddie Mac FR QD1556 2.500% 11/01/51	06/01/2025	Paydown	XXX	31,050	31,050	31,925	31,877		(827)		(827)		31,050				327	11/01/2051	1.B FE
3133KQ-WZ-5	Freddie Mac FR RA8764 5.000% 03/01/53	06/01/2025	Paydown	XXX	32,600	32,600	32,266	32,273		327		327		32,600				673	03/01/2053	1.A
3133KR-FG-4	Freddie Mac FR RA9167 5.500% 06/01/53	06/01/2025	Paydown	XXX	30,036	30,036	29,830	29,832		204		204		30,036				676	06/01/2053	1.A
3133KR-VH-4	Freddie Mac N N 5.000% 08/01/53	06/01/2025	Paydown	XXX	12,804	12,804	12,494	12,506		298		298		12,804				300	08/01/2053	1.A
3136A0-EK-9	Fannie Mae FNR 2011-81 GZ 4.000% 08/25	06/01/2025	Paydown	XXX	12,188	12,188	11,913	12,146		42		42		12,188				203	08/25/2041	1.A
3136A1-C8-6	Fannie Mae FNR 2011-101 NB 4.000% 10/2	06/01/2025	Paydown	XXX	34,092	34,092	34,092	34,092						34,092				635	10/25/2041	1.A
3136A5-R6-5	Fannie Mae FNR 2012-49 PW 3.500% 05/25	06/01/2025	Paydown	XXX	386,948	386,948	397,286	390,378		(3,431)		(3,431)		386,948				5,675	05/25/2042	1.A
3136A5-ZX-7	Fannie Mae FNR 2012-54 WH 3.500% 05/25	06/01/2025	Paydown	XXX	43,856	43,856	44,336	44,050		(194)		(194)		43,856				641	05/25/2042	1.A
3136A7-JB-9	Fannie Mae FNR 2012-67 MZ 3.500% 07/25	06/01/2025	Paydown	XXX	29,265	29,265	29,182	29,207		58		58		29,265				398	07/25/2042	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
3136A7-JQ-6	Fannie Mae FNR 2012-67 KC 3.500% 07/25	06/01/2025	Paydown	XXX	122,559	122,559	124,225	123,158		(599)		(599)		122,559				1,973	07/25/2042	1.A
3136A7-TU-6	Fannie Mae FNR 2012-80 NZ 3.500% 05/25	06/01/2025	Paydown	XXX	147,468	147,468	147,163	147,171		297		297		147,468				2,337	05/25/2042	1.A
3136A8-D6-4	Fannie Mae FNR 2012-103 ZC 3.500% 09/2	06/01/2025	Paydown	XXX	41,342	41,342	39,915	39,932		1,411		1,411		41,342				629	09/25/2042	1.A
3136AE-4P-9	Fannie Mae FNR 2013-71 ZA 3.500% 07/25	06/01/2025	Paydown	XXX	528,004	528,004	511,114	497,639		30,365		30,365		528,004				8,153	07/25/2043	1.A
3136AE-5X-1	Fannie Mae FNR 2013-74 ZH 3.500% 07/25	06/01/2025	Paydown	XXX	406,512	406,512	367,647	374,522		31,990		31,990		406,512				5,571	07/25/2043	1.A
3136AE-S3-2	Fannie Mae FNR 2013-52 BC 3.000% 06/25	06/01/2025	Paydown	XXX	38,788	38,788	37,733	38,092		696		696		38,788				521	06/25/2043	1.A
3136AF-AK-0	Fannie Mae FNR 2013-79 QZ 3.500% 07/25	06/01/2025	Paydown	XXX	130,005	130,005	123,974	125,331		4,675		4,675		130,005				1,836	07/25/2043	1.A
3136AF-YY-4	Fannie Mae FNR 2013-80 VZ 4.000% 08/25	06/01/2025	Paydown	XXX	316,968	316,968	309,057	307,814		9,154		9,154		316,968				5,151	08/25/2043	1.A
3136AG-G4-8	Fannie Mae FNR 2013-106 PY 3.000% 10/2	06/01/2025	Paydown	XXX	940,674	940,674	849,840	895,356		45,318		45,318		940,674				11,419	10/25/2033	1.A
3136AG-MJ-8	Fannie Mae FNR 2013-108 VZ 3.000% 10/2	06/01/2025	Paydown	XXX	338,948	338,948	334,194	334,556		4,392		4,392		338,948				4,279	10/25/2043	1.A
3136AG-P8-9	Fannie Mae FNR 2013-114 Z 3.000% 03/25	04/01/2025	Paydown	XXX	32,194	32,194	28,591	31,707		488		488		32,194				322	03/25/2040	1.A
3136AP-3A-8	Fannie Mae FNR 2015-64 AZ 3.000% 09/25	06/01/2025	Paydown	XXX	227,323	227,323	227,084	227,046		277		277		227,323				3,062	09/25/2045	1.A
3136AP-CW-0	Fannie Mae FNR 2015-47 AY 3.000% 07/25	06/01/2025	Paydown	XXX	95,486	95,486	88,436	88,840		6,646		6,646		95,486				1,194	07/25/2045	1.A
3136AQ-AN-0	FEDERAL NATIONAL MORTGAGE ASSO FNR 2015-	06/01/2025	Paydown	XXX	128,306	128,306	123,193	124,043		4,264		4,264		128,306				1,633	10/25/2045	1.A
3136AR-J3-3	Fannie Mae FNR 2016-22 ZL 3.000% 04/25	06/01/2025	Paydown	XXX	116,534	116,534	116,118	116,152		382		382		116,534				1,515	04/25/2046	1.A
3136AS-A9-7	Fannie Mae FNR 2016-41 MZ 3.000% 07/25	06/01/2025	Paydown	XXX	112,427	112,427	110,918	111,116		1,311		1,311		112,427				1,507	07/25/2046	1.A
3136AS-CT-1	Fannie Mae FNR 2016-24 ZM 3.000% 05/25	06/01/2025	Paydown	XXX	303,698	303,698	303,382	303,325		372		372		303,698				3,921	05/25/2046	1.A
3136AU-4D-0	Fannie Mae FNR 2017-8 BZ 3.000% 02/25/	06/01/2025	Paydown	XXX	159,951	159,951	143,572	146,480		13,471		13,471		159,951				1,927	02/25/2047	1.A
3136AU-YU-9	Fannie Mae FNR 2016-94 ZA 3.500% 12/25	06/01/2025	Paydown	XXX	344,301	344,301	338,500	340,284		4,017		4,017		344,301				5,159	12/25/2046	1.A
3136AV-2Z-1	Fannie Mae FNR 2017-21 ZD 3.500% 04/25	06/01/2025	Paydown	XXX	52,377	52,377	48,032	49,516		2,861		2,861		52,377				765	04/25/2047	1.A
3136AV-JB-6	Fannie Mae FNR 2017-4 ZC 3.500% 02/25/	06/01/2025	Paydown	XXX	280,177	280,177	280,177	280,177						280,177				4,024	02/25/2047	1.A
3136AW-A9-8	Fannie Mae FNR 2017-45 ZK 3.500% 06/25	06/01/2025	Paydown	XXX	12,694	12,694	11,560	11,880		814		814		12,694				188	06/25/2047	1.A
3136AW-HZ-3	Fannie Mae FNR 2017-39 CY 3.500% 05/25	06/01/2025	Paydown	XXX	122,170	122,170	114,019	114,514		7,657		7,657		122,170				2,081	05/25/2047	1.A
3136AW-Z7-5	Fannie Mae FNR 2017-51 EZ 3.000% 07/25	06/01/2025	Paydown	XXX	227,571	227,571	211,700	216,692		10,878		10,878		227,571				3,305	07/25/2047	1.A
3136AX-GA-7	Fannie Mae FNR 2017-49 ZC 3.500% 07/25	06/01/2025	Paydown	XXX	101,884	101,884	99,119	99,686		2,198		2,198		101,884				1,505	07/25/2047	1.A
3136AX-NB-7	Fannie Mae FNR 2017-59 DZ 3.500% 08/25	06/01/2025	Paydown	XXX	253,638	253,638	249,457	250,597		3,040		3,040		253,638				3,391	08/25/2047	1.A
3136AX-TC-9	FNR 2017-62 ZC FNR 2017-62 ZC 3.500% 0	06/01/2025	Paydown	XXX	35,288	35,288	34,235	35,288						35,288				457	08/25/2047	1.A
3136AX-YF-6	Fannie Mae FNR 2017-61 GZ 3.500% 08/25	06/01/2025	Paydown	XXX	16,853	16,853	16,482	16,553		300		300		16,853				246	08/25/2047	1.A
3136AY-YZ-0	Fannie Mae FNR 2017-90 ZD 3.500% 11/25	06/01/2025	Paydown	XXX	67,499	67,499	67,313	67,308		190		190		67,499				898	11/25/2047	1.A

SCHEDULE D - PART 4

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

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									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
3136B1-T7-9	Fannie Mae FNR 2018-38 VZ 4.000% 06/25	06/01/2025	Paydown	XXX	182,020	182,020	181,970	181,977		43		43		182,020				2,945	06/25/2048	1.A
3136B2-GE-6	Fannie Mae FNR 2018-45 ZD 3.500% 06/25	06/01/2025	Paydown	XXX	166,997	166,997	156,811	158,632		8,365		8,365		166,997				2,379	06/25/2048	1.A
3136B2-UE-0	Fannie Mae FNR 2018-55 LZ 3.500% 08/01	06/01/2025	Paydown	XXX	70,430	70,430	64,104	65,409		5,022		5,022		70,430				1,107	08/01/2048	1.A
3136B2-YL-0	Fannie Mae FNR 2018-54 LZ 3.500% 08/25	06/01/2025	Paydown	XXX	22,998	22,998	21,843	22,063		935		935		22,998				335	08/25/2048	1.A
3136B3-BL-3	Fannie Mae FNR 2018-70 CZ 4.000% 10/25	06/01/2025	Paydown	XXX	53,355	53,355	51,846	52,068		1,287		1,287		53,355				914	10/25/2048	1.A
3136B3-DT-4	Fannie Mae FNR 2018-73 BZ 3.500% 10/25	06/01/2025	Paydown	XXX	43,376	43,376	41,377	41,683		1,693		1,693		43,376				655	10/25/2048	1.A
3136B3-GN-4	Fannie Mae FNR 2018-76 ZB 3.500% 10/25	06/01/2025	Paydown	XXX	90,990	90,990	82,260	83,973		7,017		7,017		90,990				1,308	10/25/2048	1.A
3136B3-LJ-7	Fannie Mae FNR 2018-83 ZJ 3.500% 11/25	06/01/2025	Paydown	XXX	20,177	20,177	18,267	18,651		1,527		1,527		20,177				295	11/25/2048	1.A
3136B3-MM-9	Fannie Mae FNR 2018-84 ZA 3.500% 11/25	06/01/2025	Paydown	XXX	86,504	86,504	77,624	79,797		6,707		6,707		86,504				1,324	11/25/2048	1.A
3136B3-MV-9	Fannie Mae FNR 2018-84 ZD 3.500% 11/25	06/01/2025	Paydown	XXX	77,202	77,202	69,669	71,393		5,809		5,809		77,202				1,130	11/25/2048	1.A
3136B7-JB-8	Fannie Mae FNR 2019-72 ZL 3.000% 12/25	06/01/2025	Paydown	XXX	9,998	9,998	9,894	9,929		69		69		9,998				133	12/25/2049	1.A
3136B7-M5-7	Fannie Mae FNR 2019-77 JZ 3.000% 01/25	06/01/2025	Paydown	XXX	15,277	15,277	14,967	15,094		183		183		15,277				196	01/25/2050	1.A
3136B7-V2-4	Fannie Mae FNR 2019-82 HZ 3.000% 01/25	06/01/2025	Paydown	XXX	36,342	36,342	36,256	36,252		91		91		36,342				454	01/25/2050	1.A
3136B8-HA-0	Fannie Mae FNR 2020-3 JZ 3.000% 02/25/	06/01/2025	Paydown	XXX	46,678	46,678	46,422	46,498		179		179		46,678				599	02/25/2050	1.A
3136B8-HM-4	Fannie Mae FNR 2020-3 AZ 3.000% 02/25/	06/01/2025	Paydown	XXX	5,723	5,723	5,685	5,698		25		25		5,723				72	02/25/2050	1.A
3136B8-LT-4	Fannie Mae FNR 2020-7 DZ 3.000% 02/25/	06/01/2025	Paydown	XXX	38,131	38,131	38,073	38,105		26		26		38,131				476	02/25/2050	1.A
3137A0-3H-6	Freddie Mac FHR 3680 ZA 4.500% 06/15/4	06/01/2025	Paydown	XXX	20,942	20,942	20,583	20,908		34		34		20,942				377	06/15/2040	1.A
3137A0-BA-2	Freddie Mac FHR 3701 Z 4.500% 07/15/40	06/01/2025	Paydown	XXX	35,463	35,463	34,987	35,384		79		79		35,463				738	07/15/2040	1.A
3137A4-E7-8	FEDERAL HOME LOAN MORTGAGE COR FHR 3768	06/01/2025	Paydown	XXX	645,837	645,837	624,917	639,518		6,319		6,319		645,837				11,433	12/15/2040	1.A
3137A5-P2-4	Freddie Mac FHR 3795 VZ 4.000% 01/15/4	06/01/2025	Paydown	XXX	39,073	39,073	34,815	38,458		614		614		39,073				659	01/15/2041	1.A
3137A6-AX-0	Freddie Mac FHR 3791 ZL 4.500% 01/15/4	06/01/2025	Paydown	XXX	28,797	28,797	26,334	28,333		463		463		28,797				549	01/15/2041	1.A
3137A7-UU-2	FEDERAL HOME LOAN MORTGAGE COR FHR 3828	06/01/2025	Paydown	XXX	19,226	19,226	18,575	19,161		66		66		19,226				321	03/15/2041	1.A
3137A9-Y2-6	FEDERAL HOME LOAN MORTGAGE COR FHR 3835	06/01/2025	Paydown	XXX	156,875	156,875	153,081	156,129		747		747		156,875				2,613	04/15/2041	1.A
3137AF-CN-0	Freddie Mac FHR 3926 NY 4.000% 09/15/4	06/01/2025	Paydown	XXX	52,281	52,281	52,281	52,281						52,281				853	09/15/2041	1.A
3137AF-PC-0	Freddie Mac FHR 3919 BY 4.000% 09/15/4	06/01/2025	Paydown	XXX	569,897	569,897	569,897	569,897						569,897				9,515	09/15/2041	1.A
3137AF-TQ-5	Freddie Mac FHR 3933 DP 4.000% 10/15/4	06/01/2025	Paydown	XXX	53,151	53,151	52,669	52,830		321		321		53,151				1,055	10/15/2041	1.A
3137AN-GA-7	Freddie Mac FHR 4013 GL 3.500% 03/15/4	06/01/2025	Paydown	XXX	159,140	159,140	161,527	160,163		(1,023)		(1,023)		159,140				2,320	03/15/2042	1.A
3137AQ-WH-7	Freddie Mac FHR 4063 KB 3.000% 06/15/4	06/01/2025	Paydown	XXX	56,353	56,353	54,178	54,904		1,449		1,449		56,353				639	06/15/2042	1.A
3137AR-RJ-7	FEDERAL HOME LOAN MORTGAGE COR FHR 4072	06/15/2025	Paydown	XXX	111,773	111,773	111,672	111,728		45		45		111,773				1,631	05/15/2042	1.A

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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
3137AS-V5-0	Freddie Mac FHR 4094 BZ 3.000% 08/15/3	06/01/2025	Paydown	XXX	74,614	74,614	73,870	74,377		237		237		74,614				949	08/15/2032	1.A
3137B1-3B-6	Freddie Mac FHR 4182 ZD 3.500% 03/15/4	06/01/2025	Paydown	XXX	104,647	104,647	100,725	101,124		3,523		3,523		104,647				1,486	03/15/2043	1.A
3137B2-LA-6	Freddie Mac FHR 4214 CY 3.000% 06/15/3	06/01/2025	Paydown	XXX	590,481	590,481	528,665	567,513		22,969		22,969		590,481				7,350	06/15/2033	1.A
3137B2-NF-3	Freddie Mac FHR 4219 JZ 3.500% 06/15/4	06/01/2025	Paydown	XXX	80,660	80,660	77,798	78,328		2,332		2,332		80,660				1,198	06/15/2043	1.A
3137B3-2Z-0	Freddie Mac FHR 4213 MZ 4.000% 06/15/4	06/01/2025	Paydown	XXX	325,822	325,822	326,370	321,829		3,993		3,993		325,822				5,658	06/15/2043	1.A
3137B3-6D-5	Freddie Mac FHR 4215 ZK 3.500% 06/15/4	06/01/2025	Paydown	XXX	111,718	111,718	105,559	106,290		5,428		5,428		111,718				1,629	06/15/2043	1.A
3137B3-A3-2	Freddie Mac FHR 4230 Z 2.500% 07/15/43	06/01/2025	Paydown	XXX	73,651	73,651	56,713	54,748		18,903		18,903		73,651				764	07/15/2043	1.A
3137B3-AJ-7	Freddie Mac FHR 4227 AZ 3.500% 07/15/4	06/01/2025	Paydown	XXX	364,893	364,893	346,791	347,560		17,333		17,333		364,893				5,429	07/15/2043	1.A
3137B3-BH-0	Freddie Mac FHR 4234 GB 4.000% 07/15/4	06/01/2025	Paydown	XXX	186,218	186,218	183,891	184,556		1,662		1,662		186,218				3,041	07/15/2043	1.A
3137B4-KX-3	Freddie Mac FHR 4253 PB 3.500% 08/15/4	06/01/2025	Paydown	XXX	48,528	48,528	45,374	46,473		2,055		2,055		48,528				708	08/15/2041	1.A
3137B4-RQ-1	Freddie Mac FHR 4249 GW 3.500% 10/15/4	06/01/2025	Paydown	XXX	10,073	10,073	9,327	9,540		533		533		10,073				147	10/15/2041	1.A
3137B6-LL-3	Freddie Mac FHR 4285 PB 4.000% 11/15/4	06/01/2025	Paydown	XXX	45,474	45,474	45,602	45,515		(41)		(41)		45,474				778	11/15/2043	1.A
3137BL-EX-2	Freddie Mac FHR 4510 ZH 3.000% 09/15/4	06/01/2025	Paydown	XXX	418,787	418,787	418,447	418,403		383		383		418,787				5,347	09/15/2045	1.A
3137BS-YV-9	Freddie Mac FHR 4630 ZL 3.000% 11/15/4	06/01/2025	Paydown	XXX	165,738	165,738	148,709	154,555		11,184		11,184		165,738				2,304	11/15/2046	1.A
3137BV-BA-3	FEDERAL HOME LOAN MORTGAGE COR FHR 4656	06/01/2025	Paydown	XXX	117,270	117,270	111,681	112,330		4,940		4,940		117,270				1,486	02/15/2047	1.A
3137BV-QS-8	FEDERAL HOME LOAN MORTGAGE COR FHR 4657	06/01/2025	Paydown	XXX	43,500	43,500	43,500	43,500						43,500				650	02/15/2047	1.A
3137BV-UZ-7	FEDERAL HOME LOAN MORTGAGE COR FHR 4654	06/01/2025	Paydown	XXX	397,878	397,878	397,878	397,878						397,878				5,739	02/15/2047	1.A
3137BW-RN-6	Freddie Mac FHR 4664 TZ 3.000% 03/15/4	06/01/2025	Paydown	XXX	488,365	488,365	454,029	465,580		22,785		22,785		488,365				5,874	03/15/2047	1.A
3137BW-SZ-8	Freddie Mac FHR 4663 HZ 3.500% 03/15/4	06/01/2025	Paydown	XXX	129,824	129,824	128,437	128,806		1,018		1,018		129,824				2,158	03/15/2047	1.A
3137BW-US-1	Freddie Mac FHR 4663 TZ 3.500% 03/15/4	06/01/2025	Paydown	XXX	258,190	258,190	251,444	253,696		4,494		4,494		258,190				3,433	03/15/2047	1.A
3137BY-5W-6	Freddie Mac FHR 4680 BQ 3.500% 05/15/4	06/01/2025	Paydown	XXX	2,624	2,624	2,545	2,550		74		74		2,624				37	05/15/2047	1.A
3137F1-7F-9	FEDERAL HOME LOAN MORTGAGE COR FHR 4693	06/01/2025	Paydown	XXX	147,747	147,747	138,687	141,257		6,490		6,490		147,747				1,647	06/15/2047	1.A
3137F2-ZW-9	Freddie Mac FHR 4711 CZ 3.500% 08/15/4	06/01/2025	Paydown	XXX	348,889	348,889	343,564	344,979		3,909		3,909		348,889				5,072	08/15/2047	1.A
3137F3-K6-0	Freddie Mac FHR 4768 ZH 3.000% 03/01/4	06/01/2025	Paydown	XXX	83,565	83,565	75,229	76,807		6,758		6,758		83,565				1,108	03/01/2048	1.A
3137F5-3A-5	FEDERAL HOME LOAN MORTGAGE COR FHR 4791	06/01/2025	Paydown	XXX	111,192	111,192	111,250	111,187		5		5		111,192				1,850	03/15/2048	1.A
3137FB-YC-4	FEDERAL HOME LOAN MORTGAGE COR FHR 4734	06/01/2025	Paydown	XXX	62,575	62,575	58,096	59,096		3,479		3,479		62,575				759	12/15/2047	1.A
3137FC-4R-2	Freddie Mac FHR 4738 LZ 3.000% 12/15/4	06/01/2025	Paydown	XXX	103,918	103,918	96,938	99,288		4,630		4,630		103,918				1,278	12/15/2047	1.A
3137FD-DG-4	Freddie Mac FHR 4750 KZ 3.500% 01/15/4	06/01/2025	Paydown	XXX	103,027	103,027	102,947	102,930		97		97		103,027				1,505	01/15/2048	1.A
3137FG-3P-8	Freddie Mac FHR 4801 ZN 4.000% 05/15/4	06/01/2025	Paydown	XXX	456,834	456,834	456,169	456,090		744		744		456,834				7,727	05/15/2048	1.A

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									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
3137FG-5H-4	Freddie Mac FHR 4796 NZ 4.000% 05/15/4	06/01/2025	Paydown	XXX	436,661	436,661	436,661	436,648		13		13		436,661				7,213	05/15/2048	1.A
3137FJ-C2-3	FHLMC Multifamily Structured P FHR 4833	06/01/2025	Paydown	XXX	40,914	40,914	39,764	39,739		1,175		1,175		40,914				682	09/15/2048	1.A
3137FQ-HA-4	Freddie Mac FHR 4933 LZ 3.000% 12/25/4	06/01/2025	Paydown	XXX	10,522	10,522	10,498	10,473		49		49		10,522				132	12/25/2049	1.A
3137G1-BK-2	Freddie Mac Whole Loan Securit FWLS 2017	06/01/2025	Paydown	XXX	35,168	35,168	33,954	34,041		1,127		1,127		35,168				402	12/25/2046	1.A
3137G1-BU-0	Freddie Mac Whole Loan Securit FWLS 2017	06/01/2025	Paydown	XXX	86,856	86,856	81,359	83,033		3,822		3,822		86,856				962	05/25/2047	1.A
3137GA-MD-6	Freddie Mac FHR 3736 ZP 4.000% 10/15/4	06/01/2025	Paydown	XXX	123,619	123,619	115,645	121,903		1,715		1,715		123,619				2,163	10/15/2040	1.A
3137GA-QM-2	Freddie Mac FHR 3740 KE 4.000% 10/15/4	06/01/2025	Paydown	XXX	49,673	49,673	49,673	49,673						49,673				739	10/15/2040	1.A
3137HB-ZW-7	Freddie Mac 5389 ZU N N 6.500% 03/25/5	05/27/2025	Call 100.0000	XXX	299,940	299,940	298,627	298,627		1,312		1,312		299,940				8,123	03/25/2054	1.A
3137HB-ZW-7	Freddie Mac 5389 ZU N N 6.500% 03/25/5	04/01/2025	Paydown	XXX	169,085	169,085	168,345	168,345		740		740		169,085				3,664	03/25/2054	1.A
3138EP-AH-7	Fannie Mae FN AL6307 4.500% 02/01/45	06/01/2025	Paydown	XXX	7,182	7,182	7,762	7,687		(505)		(505)		7,182				127	02/01/2045	1.A
3138W9-4X-5	Fannie Mae FN AS0837 5.000% 10/01/43	06/01/2025	Paydown	XXX	1,358	1,358	1,497	1,488		(130)		(130)		1,358				28	10/01/2043	1.A
3138WB-RJ-6	Fannie Mae FN AS2288 5.000% 04/01/44	06/01/2025	Paydown	XXX	347	347	382	378		(31)		(31)		347				7	04/01/2044	1.A
3138WF-TE-6	Fannie Mae FN AS5948 3.500% 10/01/45	06/01/2025	Paydown	XXX	4,675	4,675	4,849	4,823		(148)		(148)		4,675				76	10/01/2045	1.A
3138WF-U9-5	Fannie Mae FN AS6007 3.500% 10/01/45	06/01/2025	Paydown	XXX	1,896	1,896	1,950	1,942		(46)		(46)		1,896				30	10/01/2045	1.A
3138WG-DJ-0	Fannie Mae FN AS6404 3.500% 12/01/45	06/01/2025	Paydown	XXX	4,603	4,603	4,735	4,714		(111)		(111)		4,603				61	12/01/2045	1.A
3138YW-KA-4	Fannie Mae FN AZ4788 4.000% 10/01/45	06/01/2025	Paydown	XXX	4,462	4,462	4,722	4,684		(222)		(222)		4,462				69	10/01/2045	1.A
31392C-T6-1	FannieMae Whole Loan FNW 2002-W3 A4 6	06/01/2025	Paydown	XXX	26,862	26,862	26,978	26,879		(17)		(17)		26,862				699	11/25/2041	1.A
31392J-AQ-2	FannieMae Whole Loan FNW 2003-W2 2A9 5	06/01/2025	Paydown	XXX	85,363	85,363	86,070	85,516		(152)		(152)		85,363				2,102	07/25/2042	1.A
31392R-EQ-0	FEDERAL HOME LOAN MORTGAGE COR FHR 2467	06/01/2025	Paydown	XXX	9,507	9,507	9,238	9,408		99		99		9,507				244	07/15/2032	1.A
31393C-RV-7	Fannie Mae FNR 2003-47 ZA 5.250% 06/25	06/01/2025	Paydown	XXX	26,243	26,243	24,062	26,133		111		111		26,243				572	06/25/2033	1.A
31393D-FZ-9	Fannie Mae FNR 2003-65 NZ 5.000% 07/25	06/01/2025	Paydown	XXX	73,053	73,053	68,321	72,562		491		491		73,053				1,531	07/25/2033	1.A
31393U-4J-9	FannieMae Whole Loan FNW 2004-W1 1A7 5	06/01/2025	Paydown	XXX	339,784	339,784	339,784	339,784						339,784				8,408	11/25/2043	1.A
31393U-AK-9	FannieMae Whole Loan FNW 2003-W17 1A7	06/01/2025	Paydown	XXX	150,987	150,987	150,852	150,906		81		81		150,987				3,699	08/25/2033	1.A
31393U-NR-0	FannieMae Whole Loan FNW 2003-W18 1A7	06/01/2025	Paydown	XXX	228,995	228,995	228,995	228,995						228,995				5,194	08/25/2043	1.A
31393W-PZ-6	Freddie Mac FHR 2653 MZ 5.000% 07/15/3	06/01/2025	Paydown	XXX	49,239	49,239	44,523	49,074		165		165		49,239				1,030	07/15/2033	1.A
31393W-SZ-3	Freddie Mac FHR 2645 PE 5.000% 07/15/3	06/01/2025	Paydown	XXX	9,897	9,897	8,722	9,534		364		364		9,897				212	07/15/2033	1.A
31393X-4P-9	FEDERAL NATIONAL MORTGAGE ASSO FNR 2004-	06/01/2025	Paydown	XXX	22,967	22,967	22,679	22,833		134		134		22,967				524	05/25/2034	1.A
31393X-GN-1	FEDERAL NATIONAL MORTGAGE ASSO FNW 2004-	06/01/2025	Paydown	XXX	68,638	68,638	68,280	68,436		202		202		68,638				1,659	02/25/2044	1.A
31393X-RS-8	FEDERAL NATIONAL MORTGAGE ASSO FNR 2004-	06/01/2025	Paydown	XXX	19,922	19,922	19,673	19,807		115		115		19,922				455	04/25/2034	1.A

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									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
31393Y-2X-2	Fannie Mae FNR 2004-55 ZA 4.500% 07/25	06/01/2025	Paydown	XXX	29,161	29,161	25,164	28,945		217		217		29,161				545	07/25/2034	1.A
31394A-R6-5	Fannie Mae FNR 2004-74 ZB 4.500% 10/25	06/01/2025	Paydown	XXX	27,238	27,238	23,435	27,018		220		220		27,238				511	10/25/2034	1.A
31394B-YX-6	FEDERAL NATIONAL MORTGAGE ASSO FNR 2004-	06/01/2025	Paydown	XXX	136,096	136,096	117,259	135,005		1,091		1,091		136,096				2,480	12/25/2034	1.A
31394C-2J-0	Fannie Mae FNR 2005-23 ZC 5.500% 04/25	06/01/2025	Paydown	XXX	14,002	14,002	14,155	14,002						14,002				328	04/25/2035	1.A
31394H-AG-6	FEDERAL HOME LOAN MORTGAGE COR FHR 2664	06/01/2025	Paydown	XXX	86,666	86,666	81,096	86,386		280		280		86,666				2,014	08/15/2033	1.A
31394L-J9-4	Freddie Mac FHR 2691 ZH 5.500% 10/15/3	06/01/2025	Paydown	XXX	62,230	62,230	59,793	61,193		1,037		1,037		62,230				1,448	10/15/2033	1.A
31394V-4H-0	FEDERAL NATIONAL MORTGAGE ASSO FNR 2006-	06/01/2025	Paydown	XXX	78,054	78,054	75,426	76,968		1,086		1,086		78,054				2,001	03/25/2036	1.A
31394V-HQ-6	FEDERAL NATIONAL MORTGAGE ASSO FNR 2005-	06/01/2025	Paydown	XXX	56,691	56,691	54,824	56,179		512		512		56,691				1,303	01/25/2036	1.A
31394V-YH-7	FEDERAL NATIONAL MORTGAGE ASSO FNR 2006-	06/01/2025	Paydown	XXX	63,016	63,016	63,508	63,016						63,016				1,573	02/25/2036	1.A
31395A-DR-3	FEDERAL HOME LOAN MORTGAGE COR FHR 2815	06/01/2025	Paydown	XXX	159,222	159,222	165,073	160,408		(1,187)		(1,187)		159,222				3,926	06/15/2034	1.A
31395C-XH-9	FEDERAL HOME LOAN MORTGAGE COR FHR 2827	06/01/2025	Paydown	XXX	82,985	82,985	84,191	83,208		(224)		(224)		82,985				2,118	07/15/2034	1.A
31395F-2F-0	Freddie Mac FHR 2835 NZ 5.500% 08/15/3	06/01/2025	Paydown	XXX	20,906	20,906	21,117	20,906						20,906				480	08/15/2034	1.A
31395F-T7-9	Freddie Mac FHR 2857 MG 5.000% 09/15/3	06/01/2025	Paydown	XXX	11,547	11,547	10,847	11,324		222		222		11,547				233	09/15/2034	1.A
31395H-4Z-0	Freddie Mac FHR 2866 DB 6.000% 04/15/3	06/01/2025	Paydown	XXX	67,525	67,525	68,876	67,794		(269)		(269)		67,525				1,682	04/15/2034	1.A
31395H-VM-9	Freddie Mac FHR 2896 BZ 5.000% 11/15/3	06/01/2025	Paydown	XXX	11,361	11,361	11,156	11,328		33		33		11,361				237	11/15/2034	1.A
31395J-3S-3	Freddie Mac FHR 2885 LZ 6.000% 11/15/3	06/01/2025	Paydown	XXX	65,120	65,120	65,382	65,120						65,120				1,598	11/15/2034	1.A
31395J-E8-5	Freddie Mac FHR 2882 AB 6.000% 11/15/3	06/01/2025	Paydown	XXX	100,984	100,984	106,942	102,558		(1,574)		(1,574)		100,984				2,516	11/15/2034	1.A
31396F-XA-6	FEDERAL HOME LOAN MORTGAGE COR FHR 3081	06/01/2025	Paydown	XXX	1,689	1,689	1,414	1,679		10		10		1,689				36	12/15/2035	1.A
31396H-MW-6	FEDERAL HOME LOAN MORTGAGE COR FHR 3110	06/01/2025	Paydown	XXX	123,562	123,562	120,424	122,355		1,206		1,206		123,562				2,635	02/15/2036	1.A
31396K-6A-5	Fannie Mae FNR 2006-98 B 5.500% 10/25/	06/01/2025	Paydown	XXX	7	7	6	6						7					10/25/2036	1.A
31396N-HB-5	FEDERAL HOME LOAN MORTGAGE COR FHR 3136	06/01/2025	Paydown	XXX	10,885	10,885	10,663	10,792		93		93		10,885				271	04/15/2036	1.A
31396N-SH-0	FEDERAL HOME LOAN MORTGAGE COR FHR 3159	06/01/2025	Paydown	XXX	7,919	7,919	7,785	7,855		64		64		7,919				182	05/15/2036	1.A
31396P-R6-0	FEDERAL NATIONAL MORTGAGE ASSO FNR 2007-	06/01/2025	Paydown	XXX	782	782	751	767		15		15		782				20	03/25/2037	1.A
31396P-SS-1	FEDERAL NATIONAL MORTGAGE ASSO FNR 2007-	06/01/2025	Paydown	XXX	32,303	32,303	31,576	31,972		332		332		32,303				843	02/25/2037	1.A
31396U-VU-1	FEDERAL HOME LOAN MORTGAGE COR FHR 3184	06/01/2025	Paydown	XXX	24,223	24,223	24,995	24,461		(237)		(237)		24,223				603	07/15/2036	1.A
31396V-ZJ-0	FEDERAL NATIONAL MORTGAGE ASSO FNR 2007-	06/01/2025	Paydown	XXX	6,024	6,024	5,748	5,992		32		32		6,024				152	05/25/2037	1.A
31396W-2U-9	Fannie Mae FNR 2007-75 ED 6.000% 08/25	06/01/2025	Paydown	XXX	10,286	10,286	10,286	10,286						10,286				223	08/25/2037	1.A
31396W-3F-1	Fannie Mae FNR 2007-75 BZ 5.000% 08/25	06/01/2025	Paydown	XXX	23,217	23,217	19,675	23,062		155		155		23,217				484	08/25/2037	1.A
31396W-5Y-8	Fannie Mae FNR 2007-78 PE 6.000% 08/25	06/01/2025	Paydown	XXX	74	74	74	74						74				2	08/25/2037	1.A

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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
31396W-G9-1	Fannie Mae FNR 2007-65 GZ 5.000% 07/25	06/01/2025	Paydown	XXX	105,905	105,905	93,997	104,861		1,044		1,044		105,905				2,191	07/25/2037	1.A
31396W-GL-4	Fannie Mae FNR 2007-55 PH 6.000% 06/25	06/01/2025	Paydown	XXX	1,772	1,772	1,800	1,793		(21)		(21)		1,772				44	06/25/2047	1.A
31396W-T4-8	Fannie Mae FNR 2007-74 QD 6.000% 08/25	06/01/2025	Paydown	XXX	2,691	2,691	2,764	2,716		(24)		(24)		2,691				65	08/25/2037	1.A
31396W-Z4-1	Fannie Mae FNR 2007-76 PE 6.000% 08/25	06/01/2025	Paydown	XXX	2,621	2,621	2,694	2,674		(52)		(52)		2,621				66	08/25/2037	1.A
31396X-ED-2	Fannie Mae FNR 2007-80 TE 6.000% 08/25	06/01/2025	Paydown	XXX	201,086	201,086	196,475	198,819		2,267		2,267		201,086				5,435	08/25/2037	1.A
31396X-RS-5	Fannie Mae FNR 2007-90 B 6.000% 09/25/	06/01/2025	Paydown	XXX	1,041	1,041	1,028	1,033		9		9		1,041				26	09/25/2037	1.A
31396Y-UU-4	Fannie Mae FNR 2008-11 GT 6.000% 03/25	06/01/2025	Paydown	XXX	127	127	129	128		(2)		(2)		127				3	03/25/2038	1.A
31397A-SH-7	FEDERAL HOME LOAN MORTGAGE COR FHR 3217	06/01/2025	Paydown	XXX	72,758	72,758	74,156	73,125		(368)		(368)		72,758				2,087	09/15/2036	1.A
31397B-DP-3	Freddie Mac FHR 3210 PE 6.000% 09/15/3	06/01/2025	Paydown	XXX	77,615	77,615	78,579	77,848		(233)		(233)		77,615				2,115	09/15/2036	1.A
31397E-VT-9	Freddie Mac Reference Remic FHRR R010 ZA	06/01/2025	Paydown	XXX	26,437	26,437	26,691	26,437						26,437				591	02/15/2037	1.A
31397G-GV-6	Freddie Mac FHR 3298 WL 6.000% 04/15/3	06/01/2025	Paydown	XXX	2,237	2,237	2,253	2,241		(4)		(4)		2,237				56	04/15/2037	1.A
31397G-KM-1	Freddie Mac FHR 3304 KZ 6.000% 04/15/3	06/01/2025	Paydown	XXX	2,446	2,446	2,340	2,439		7		7		2,446				61	04/15/2037	1.A
31397G-PF-1	Freddie Mac FHR 3303 PD 5.500% 04/15/3	06/01/2025	Paydown	XXX	38,858	38,858	36,991	37,981		877		877		38,858				904	04/15/2037	1.A
31397G-SP-6	Freddie Mac FHR 3297 ZL 4.500% 04/15/3	06/01/2025	Paydown	XXX	5,798	5,798	4,359	5,743		55		55		5,798				109	04/15/2037	1.A
31397H-AA-6	Freddie Mac FHR 3311 ZL 4.500% 05/15/3	06/01/2025	Paydown	XXX	1,101	1,101	825	1,097		4		4		1,101				21	05/15/2037	1.A
31397H-B9-8	Freddie Mac FHR 3312 HP 5.500% 05/15/3	06/01/2025	Paydown	XXX	53,958	53,958	50,265	52,447		1,511		1,511		53,958				1,415	05/15/2037	1.A
31397H-BW-7	Freddie Mac FHR 3312 LC 5.500% 05/15/2	06/01/2025	Paydown	XXX	20,970	20,970	20,320	20,853		117		117		20,970				468	05/15/2027	1.A
31397H-SA-7	Freddie Mac FHR 3338 AH 6.000% 06/15/3	06/01/2025	Paydown	XXX	227	227	230	229		(2)		(2)		227				6	06/15/2037	1.A
31397J-A6-1	Freddie Mac FHR 3336 VZ 4.500% 06/15/3	06/01/2025	Paydown	XXX	623	623	466	620		2		2		623				12	06/15/2037	1.A
31397J-W4-2	Freddie Mac FHR 3349 PE 6.000% 07/15/3	06/01/2025	Paydown	XXX	18,757	18,757	19,266	18,954		(197)		(197)		18,757				464	07/15/2037	1.A
31397K-D4-0	FEDERAL HOME LOAN MORTGAGE COR FHR 3355	06/01/2025	Paydown	XXX	5,198	5,198	4,005	5,089		109		109		5,198				98	08/15/2037	1.A
31397P-RT-9	Freddie Mac FHR 3406 B 6.000% 01/15/38	06/01/2025	Paydown	XXX	745	745	748	747		(2)		(2)		745				19	01/15/2038	1.A
31397Q-G5-1	Fannie Mae FNR 2011-18 ZE 4.500% 03/25	06/01/2025	Paydown	XXX	37,327	37,327	34,304	36,851		476		476		37,327				698	03/25/2041	1.A
31397Q-J3-3	Fannie Mae FNR 2011-18 KY 4.000% 03/25	06/01/2025	Paydown	XXX	8,158	8,158	7,691	7,928		230		230		8,158				134	03/25/2041	1.A
31397U-EH-8	Fannie Mae FNR 2011-47 LW 4.000% 06/25	06/01/2025	Paydown	XXX	42,425	42,425	39,562	41,052		1,373		1,373		42,425				560	06/25/2041	1.A
31397U-K6-5	Fannie Mae FNR 2011-65 C 4.000% 07/25/	06/01/2025	Paydown	XXX	17,842	17,842	16,897	17,038		804		804		17,842				293	07/25/2041	1.A
31397U-ZQ-5	Fannie Mae FNR 2011-58 HL 4.000% 07/25	06/01/2025	Paydown	XXX	18,547	18,547	17,638	18,013		535		535		18,547				310	07/25/2041	1.A
31397W-J7-1	Freddie Mac FHR 3474 Z 5.500% 07/15/38	06/01/2025	Paydown	XXX	5,374	5,374	5,255	5,365		9		9		5,374				124	07/15/2038	1.A
31397W-X9-1	Freddie Mac FHR 3473 AY 5.000% 07/15/3	06/01/2025	Paydown	XXX	8,133	8,133	7,849	8,006		128		128		8,133				170	07/15/2038	1.A

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									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
31398F-5A-5	Fannie Mae FNR 2009-99 HZ 5.000% 12/25	06/01/2025	Paydown	XXX	2,341	2,341	2,296	2,336		5		5		2,341				47	12/25/2039	1.A
31398F-YE-5	Fannie Mae FNR 2009-93 VZ 4.500% 11/25	06/01/2025	Paydown	XXX	11,275	11,275	10,584	11,237		38		38		11,275				211	11/25/2039	1.A
31398G-BZ-1	Fannie Mae FNR 2009-102 EZ 5.000% 12/2	06/01/2025	Paydown	XXX	1,569	1,569	1,538	1,566		3		3		1,569				33	12/25/2039	1.A
31398G-KS-7	Fannie Mae FNR 2009-114 EZ 4.500% 01/2	06/01/2025	Paydown	XXX	7,007	7,007	6,794	6,989		18		18		7,007				132	01/25/2040	1.A
31398G-MM-8	Fannie Mae FNR 2009-115 HZ 5.000% 01/2	06/01/2025	Paydown	XXX	1,040	1,040	1,019	1,038		2		2		1,040				22	01/25/2040	1.A
31398G-PX-1	Fannie Mae FNR 2009-108 ZH 5.000% 01/2	06/01/2025	Paydown	XXX	64,915	64,915	62,299	64,729		186		186		64,915				1,350	01/25/2040	1.A
31398G-TW-9	Fannie Mae FNR 2009-109 LZ 5.000% 01/2	06/01/2025	Paydown	XXX	2,470	2,470	2,362	2,462		7		7		2,470				51	01/25/2040	1.A
31398G-U7-2	Fannie Mae FNR 2010-4 GZ 5.000% 02/25/	06/01/2025	Paydown	XXX	1,098	1,098	1,074	1,095		3		3		1,098				23	02/25/2040	1.A
31398G-Y4-5	Fannie Mae FNR 2010-10 BZ 5.000% 02/25	06/01/2025	Paydown	XXX	10,864	10,864	10,628	10,823		41		41		10,864				227	02/25/2040	1.A
31398L-YL-6	Freddie Mac FHR 3623 CZ 5.000% 01/15/4	06/01/2025	Paydown	XXX	99,955	99,955	97,490	97,528		2,427		2,427		99,955				2,074	01/15/2040	1.A
31398L-ZZ-4	Freddie Mac FHR 3621 HZ 5.000% 01/15/4	06/01/2025	Paydown	XXX	65,364	65,364	64,417	65,204		160		160		65,364				1,342	01/15/2040	1.A
31398M-YC-4	Fannie Mae FNR 2010-19 Z 5.000% 03/25/	06/01/2025	Paydown	XXX	38,130	38,130	37,518	38,008		122		122		38,130				782	03/25/2040	1.A
31398M-ZX-7	Fannie Mae FNR 2010-23 LZ 5.000% 03/25	06/01/2025	Paydown	XXX	18,344	18,344	18,109	18,100		243		243		18,344				379	03/25/2040	1.A
31398S-RK-1	Fannie Mae FNR 2010-143 Z 4.000% 12/25	06/01/2025	Paydown	XXX	9,209	9,209	9,019	9,188		21		21		9,209				154	12/25/2040	1.A
31398S-WG-4	Fannie Mae FNR 2010-139 HA 4.000% 11/2	06/01/2025	Paydown	XXX	26,223	26,223	24,747	25,591		632		632		26,223				432	11/25/2040	1.A
31398T-SC-6	Fannie Mae FNR 2010-93 KZ 4.500% 08/25	06/01/2025	Paydown	XXX	6,035	6,035	5,741	6,004		30		30		6,035				113	08/25/2040	1.A
31398W-3B-8	Freddie Mac FHR 3629 CZ 5.000% 01/15/4	06/01/2025	Paydown	XXX	43,419	43,419	42,255	43,273		146		146		43,419				879	01/15/2040	1.A
3140FX-EK-4	Fannie Mae FN BF0137 3.000% 08/01/56	06/01/2025	Paydown	XXX	120,137	120,137	117,796	117,973		2,164		2,164		120,137				1,494	08/01/2056	1.A
3140J6-F2-8	Fannie Mae FN BM1984 3.500% 11/01/47	06/01/2025	Paydown	XXX	3,869	3,869	3,901	3,899		(30)		(30)		3,869				56	11/01/2047	1.A
3140J8-X5-7	Fannie Mae FN BM4299 3.000% 03/01/30	06/01/2025	Paydown	XXX	20,439	20,439	21,516	21,155		(716)		(716)		20,439				254	03/01/2030	1.A
3140JA-DV-7	Fannie Mae FN BM5515 4.000% 02/01/29	06/01/2025	Paydown	XXX	37,240	37,240	39,832	38,719		(1,479)		(1,479)		37,240				623	02/01/2029	1.A
3140Q7-D9-5	Fannie Mae FN CA0127 4.000% 08/01/47	06/01/2025	Paydown	XXX	10,698	10,698	11,119	11,087		(389)		(389)		10,698				176	08/01/2047	1.A
3140Q8-AH-8	Fannie Mae FN CA0907 3.500% 12/01/47	06/01/2025	Paydown	XXX	3,306	3,306	3,328	3,326		(20)		(20)		3,306				46	12/01/2047	1.A
3140Q8-RK-3	Fannie Mae FN CA1389 4.500% 03/01/48	06/01/2025	Paydown	XXX	1,812	1,812	1,862	1,860		(48)		(48)		1,812				29	03/01/2048	1.A
3140Q8-WZ-4	Fannie Mae FN CA1563 4.500% 04/01/48	06/01/2025	Paydown	XXX	3,087	3,087	3,169	3,168		(81)		(81)		3,087				56	04/01/2048	1.A
3140QN-Q3-9	Fannie Mae FN CB3173 3.500% 03/01/52	06/01/2025	Paydown	XXX	604,259	604,259	545,355	547,318		56,940		56,940		604,259				9,908	03/01/2052	1.A
3140QN-VY-5	Fannie Mae FN CB3330 3.500% 04/01/52	06/01/2025	Paydown	XXX	32,249	32,249	28,641	28,747		3,502		3,502		32,249				467	04/01/2052	1.A
3140QP-FZ-5	Fannie Mae FN CB3783 4.000% 06/01/52	06/01/2025	Paydown	XXX	15,401	15,401	14,999	15,007		393		393		15,401				254	06/01/2052	1.A
3140QS-AM-3	Fannie Mae FN CB6311 5.000% 05/01/53	06/01/2025	Paydown	XXX	24,213	24,213	23,980	23,984		229		229		24,213				533	05/01/2053	1.A

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									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
3140XG-JR-1	Fannie Mae FN FS1171 3.000% 01/01/52	06/01/2025	Paydown	XXX	53,694	53,694	43,291	43,483		10,211		10,211		53,694				662	01/01/2052	1.A
3140XG-LJ-6	Fannie Mae FN FS1228 3.000% 03/01/52	06/01/2025	Paydown	XXX	5,561	5,561	4,630	4,647		914		914		5,561				68	03/01/2052	1.A
3140XL-F5-2	Fannie Mae N N 5.500% 05/01/53	06/01/2025	Paydown	XXX	47,014	47,014	47,051	47,046		(32)		(32)		47,014				994	05/01/2053	1.A
3140XL-P2-8	Fannie Mae FN FS4940 5.000% 06/01/53	06/01/2025	Paydown	XXX	642	642	590	591		51		51		642				13	06/01/2053	1.A
3140XL-RG-5	Fannie Mae FN FS4986 3.000% 05/01/52	06/01/2025	Paydown	XXX	17,391	17,391	14,014	14,063		3,328		3,328		17,391				236	05/01/2052	1.A
31413J-B4-5	Fannie Mae 6.783% 09/01/37	06/01/2025	Paydown	XXX	133	133	134	134						133				4	09/01/2037	1.A
31418A-TT-5	Fannie Mae FN MA1461 3.000% 06/01/43	06/01/2025	Paydown	XXX	5,339	5,339	5,291	5,292		46		46		5,339				69	06/01/2043	1.A
31418A-YT-2	Fannie Mae FN MA1525 3.500% 08/01/43	06/01/2025	Paydown	XXX	3,462	3,462	3,565	3,555		(93)		(93)		3,462				52	08/01/2043	1.A
31418C-3J-1	Fannie Mae FN MA3500 4.000% 10/01/48	06/01/2025	Paydown	XXX	2,004	2,004	1,994	1,994		11		11		2,004				33	10/01/2048	1.A
31418C-4D-3	Fannie Mae FN MA3519 4.000% 11/01/38	06/01/2025	Paydown	XXX	3,392	3,392	3,435	3,431		(39)		(39)		3,392				57	11/01/2038	1.A
31418C-5E-0	Fannie Mae FN MA3544 4.000% 12/01/38	06/01/2025	Paydown	XXX	3,162	3,162	3,202	3,197		(36)		(36)		3,162				55	12/01/2038	1.A
31418C-AF-1	Fannie Mae FN MA2705 3.000% 08/01/46	06/01/2025	Paydown	XXX	15,313	15,313	15,884	15,814		(501)		(501)		15,313				193	08/01/2046	1.A
31418C-EQ-3	Fannie Mae FN MA2842 3.000% 12/01/46	06/01/2025	Paydown	XXX	22,200	22,200	22,182	22,088		112		112		22,200				268	12/01/2046	1.A
31418C-YT-5	Fannie Mae FN MA3421 4.000% 07/01/48	06/01/2025	Paydown	XXX	1,330	1,330	1,325	1,323		7		7		1,330				22	07/01/2048	1.A
31418C-ZL-1	Fannie Mae FN MA3446 4.000% 08/01/48	06/01/2025	Paydown	XXX	8,071	8,071	8,049	8,046		25		25		8,071				130	08/01/2048	1.A
31418D-KJ-0	Fannie Mae FN MA3896 2.500% 01/01/35	06/01/2025	Paydown	XXX	7,037	7,037	7,118	7,110		(73)		(73)		7,037				75	01/01/2035	1.A
31418D-LL-4	Fannie Mae FN MA3930 2.500% 02/01/35	06/01/2025	Paydown	XXX	6,837	6,837	6,916	6,908		(72)		(72)		6,837				70	02/01/2035	1.A
31418D-MD-1	Fannie Mae FN MA3955 2.500% 03/01/35	06/01/2025	Paydown	XXX	9,907	9,907	10,172	10,152		(245)		(245)		9,907				103	03/01/2035	1.A
31418D-NA-6	Fannie Mae FN MA3984 2.500% 04/01/35	06/01/2025	Paydown	XXX	10,392	10,392	10,670	10,649		(257)		(257)		10,392				108	04/01/2035	1.A
31418E-CS-7	Fannie Mae FN MA4580 3.500% 04/01/52	06/01/2025	Paydown	XXX	122,758	122,758	122,051	122,067		691		691		122,758				1,811	04/01/2052	1.A
31418E-D8-0	Fannie Mae FN MA4626 4.000% 06/01/52	06/01/2025	Paydown	XXX	1,029,840	1,029,840	1,026,208	1,026,254		3,586		3,586		1,029,840				17,267	06/01/2052	1.A
31418E-KV-1	Fannie Mae FN MA4807 5.500% 11/01/52	06/01/2025	Paydown	XXX	514,858	514,858	510,398	510,474		4,384		4,384		514,858				12,003	11/01/2052	1.A
31418E-V9-8	Fannie Mae FN MA5139 6.000% 09/01/53	06/01/2025	Paydown	XXX	218,635	218,635	218,138	218,138		498		498		218,635				5,450	09/01/2053	1.B FE
31418E-W4-8	Fannie Mae FN MA5166 6.000% 10/01/53	06/01/2025	Paydown	XXX	280,748	280,748	278,266	278,284		2,464		2,464		280,748				7,032	10/01/2053	1.B FE
31418E-XT-2	Fannie Mae FN MA5189 5.000% 11/01/53	06/01/2025	Paydown	XXX	1,706,957	1,706,957	1,685,287	1,685,569		21,388		21,388		1,706,957				37,294	11/01/2053	1.A
31418E-XU-9	Fannie Mae FN MA5190 5.500% 11/01/53	06/01/2025	Paydown	XXX	2,301,257	2,301,257	2,309,797	2,309,573		(8,316)		(8,316)		2,301,257				53,864	11/01/2053	1.A
31418E-ZK-9	Fannie Mae FN MA5245 5.000% 01/01/54	06/01/2025	Paydown	XXX	995,807	995,807	983,259	983,415		12,392		12,392		995,807				21,118	01/01/2054	1.A
31418E-ZL-7	Fannie Mae FN MA5246 5.500% 01/01/54	06/01/2025	Paydown	XXX	2,960,910	2,960,910	2,973,054	2,972,736		(11,826)		(11,826)		2,960,910				68,362	01/01/2054	1.A
35563P-BS-7	Freddie Mac - SCRT SCRT 2017-3 MT 3.00	06/01/2025	Paydown	XXX	118,652	118,652	117,812	117,843		809		809		118,652				1,479	07/25/2056	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
35563P-DD-8	Freddie Mac - SCRT SCRT 2017-4 HT 3.25	06/01/2025	Paydown	XXX	56,932	56,932	56,799	56,788		144		144		56,932				760	06/25/2057	1.A
3622AA-HH-0	Government National Mortgage A G2 784832	06/01/2025	Paydown	XXX	14,369	14,369	15,273	15,176		(806)		(806)		14,369				150	10/20/2045	1.A
38375B-C3-4	GNR 2012-H31 AI GNR 2012-H31 AI 1.640%	06/01/2025	Paydown	XXX			37,913	23,891		(23,891)		(23,891)						3,457	11/20/2062	1.A
1039999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)					32,438,192	32,438,192	31,732,684	31,907,913		494,400		494,400		32,438,192				602,240	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	06/01/2025	Paydown	XXX	9,080	9,080	9,080	9,080						9,080				143	12/01/2033	1.B FE
13057M-AB-2	FEDERAL NATIONAL MORTGAGE ASSO CA CASMFH	04/28/2025	Redemption 100.0000	XXX	4,279	4,279	4,279	4,279						4,279				45	03/01/2040	1.A FE
13057M-AB-2	FEDERAL NATIONAL MORTGAGE ASSO CA CASMFH	04/30/2025	Tax Free Exchange	XXX	4,929,721	4,929,721	4,929,721	4,929,721						4,929,721				53,919	03/01/2040	1.A FE
19648W-AA-5	COLORADO HOUSING AND FINANCE A CO COSHSG	06/01/2025	Paydown	XXX	2,799	2,799	2,871	2,849		(50)		(50)		2,799				52	07/01/2036	1.A
19648W-AA-5	COLORADO HOUSING AND FINANCE A CO COSHSG	05/01/2025	Paydown	XXX	5,917	5,917	6,069	6,021		(105)		(105)		5,917				82	07/01/2036	1.B FE
248796-CQ-5	FEDERAL NATIONAL MORTGAGE ASSO TX DNNHSG	06/01/2025	Paydown	XXX	7,264	7,264	7,264	7,165		99		99		7,264				92	11/01/2038	1.A
248796-CQ-5	FEDERAL NATIONAL MORTGAGE ASSO TX DNNHSG	05/01/2025	Paydown	XXX	15,031	15,031	15,031	14,826		205		205		15,031				150	11/01/2038	1.B FE
299352-AB-0	EVANSVILLE IND IN EVAMFH 3 06/01/2034	06/01/2025	Paydown	XXX	19,931	19,931	19,931	19,931						19,931				251	06/01/2034	1.B FE
30292R-AJ-3	FREMF Mortgage Trust FREMF 2015-K46 B	04/01/2025	Paydown	XXX	395,267	395,267	384,166	393,800		1,467		1,467		395,267				4,947	04/25/2048	1.A FM
30309H-AC-1	FEDERAL HOME LOAN MORTGAGE COR OT FEDMFH	06/01/2025	Paydown	XXX	47,515	47,515	48,316	48,001		(487)		(487)		47,515				673	01/25/2036	1.A
30768W-AA-6	Farmer Mac Agricultural Real E FARM 2021	06/25/2025	Paydown	XXX	326,664	326,664	326,531	326,544		120		120		326,664				2,866	01/25/2051	1.A
3132WR-RN-5	Freddie Mac FR WA0503 3.830% 03/01/44	06/01/2025	Paydown	XXX	274,164	274,164	274,932	274,457		(293)		(293)		274,164				4,321	03/01/2044	1.A
3132WR-RU-9	Freddie Mac FR WA0509 4.000% 04/01/52	06/01/2025	Paydown	XXX	14,978	14,978	14,557	14,583		395		395		14,978				250	04/01/2052	1.A
3132WW-A9-3	Freddie Mac FR WA2531 4.100% 05/01/52	06/01/2025	Paydown	XXX	9,030	9,030	8,721	8,742		288		288		9,030				156	05/01/2052	1.A
3132WW-AA-0	Freddie Mac FR WA2500 3.260% 09/01/45	06/01/2025	Paydown	XXX	30,617	30,617	29,441	29,840		778		778		30,617				420	09/01/2045	1.A
3132WW-AH-5	Freddie Mac FR WA2507 3.970% 08/01/47	04/01/2025	Paydown	XXX	3,481,043	3,481,043	3,129,267	3,148,581		332,462		332,462		3,481,043				46,450	08/01/2047	1.A
3132XE-DB-4	Freddie Mac FR WN0097 3.670% 05/01/37	06/01/2025	Paydown	XXX	11,387	11,387	11,096	11,135		252		252		11,387				211	05/01/2037	1.A
3132Y7-GN-9	Freddie Mac FR WE2005 3.180% 09/01/33	06/01/2025	Paydown	XXX	159,999	159,999	151,213	154,074		5,925		5,925		159,999				2,080	09/01/2033	1.A
3132YB-XA-9	Freddie Mac N N 3.850% 05/01/39	06/01/2025	Paydown	XXX	6,564	6,564	6,037	6,083		481		481		6,564				106	05/01/2039	1.A
3132YB-XQ-4	Freddie Mac FR WE6087 3.790% 09/01/35	06/01/2025	Paydown	XXX	33,903	33,903	29,087	29,455		4,448		4,448		33,903				540	09/01/2035	1.A
3132YB-XR-2	Freddie Mac FR WE6088 3.260% 02/01/40	06/01/2025	Paydown	XXX	19,015	19,015	14,790	15,009		4,006		4,006		19,015				250	02/01/2040	1.A
313637-PM-6	Fannie Mae FN 109428 3.740% 08/01/33	06/01/2025	Paydown	XXX	11,204	11,204	11,199	11,205		(1)		(1)		11,204				176	08/01/2033	1.A
313637-PZ-7	Fannie Mae FN 109440 3.775% 08/01/30	06/01/2025	Paydown	XXX	14,387	14,387	14,539	14,457		(70)		(70)		14,387				228	08/01/2030	1.A
313637-R6-9	Fannie Mae FN 109509 3.870% 09/01/28	06/01/2025	Paydown	XXX	33,834	33,834	34,236	33,906		(72)		(72)		33,834				551	09/01/2028	1.A

SCHEDULE D - PART 4

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									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-UY-4	Fannie Mae FN 109599 3.595% 10/01/30	06/01/2025	Paydown	XXX	97,055	97,055	97,116	96,992		63		63		97,055				1,451	10/01/2030	1.A
313637-VY-3	Fannie Mae FN 109631 3.710% 10/01/30	06/01/2025	Paydown	XXX	26,478	26,478	26,548	26,502		(24)		(24)		26,478				413	10/01/2030	1.A
3136AC-GN-5	Fannie Mae FNA 2013-M3 AL 3.380% 01/25	06/01/2025	Paydown	XXX	2,406	2,406	2,184	2,105		301		301		2,406				34	01/25/2033	1.A
31377U-5M-1	Fannie Mae FN 387952 3.880% 09/01/38	06/01/2025	Paydown	XXX	35,471	35,471	35,615	35,583		(111)		(111)		35,471				579	09/01/2038	1.A
31377U-6D-0	Fannie Mae FN 387968 4.060% 08/01/48	06/01/2025	Paydown	XXX	3,751	3,751	3,829	3,810		(59)		(59)		3,751				64	08/01/2048	1.A
31377U-YA-5	Fannie Mae FN 387805 3.900% 08/01/38	06/01/2025	Paydown	XXX	113,004	113,004	115,330	114,870		(1,866)		(1,866)		113,004				1,854	08/01/2038	1.A
31377U-Z6-3	Fannie Mae FN 387865 3.720% 08/01/33	06/01/2025	Paydown	XXX	8,160	8,160	8,156	8,161		(1)		(1)		8,160				128	08/01/2033	1.A
3137FH-Q2-2	FHLMC Multifamily Structured P FHMS KC02	05/01/2025	Paydown	XXX	3,005,876	3,005,876	2,960,409	2,997,069		8,807		8,807		3,005,876				39,053	07/25/2025	1.A
3137FH-Q2-2	FHLMC Multifamily Structured P FHMS KC02	06/25/2025	Redemption 100.0000	XXX	3,365,753	3,365,753	3,314,842	3,355,891		9,861		9,861		3,365,753				58,070	07/25/2025	1.A
3137HA-4G-8	Freddie Mac FRETE 2023-ML15 Trust 4.14	06/01/2025	Paydown	XXX	10,553	10,553	9,894	9,947		606		606		10,553				178	01/25/2040	1.B FE
3137HA-MK-9	Freddie Mac 3137HAMK9 3.084% 04/25/43	06/01/2025	Paydown	XXX	20,473	20,473	16,185	16,399		4,073		4,073		20,473				257	04/25/2043	1.B FE
3138L6-CG-1	Fannie Mae FN AM5470 4.010% 03/01/29	06/01/2025	Paydown	XXX	6,396	6,396	6,439	6,404		(8)		(8)		6,396				105	03/01/2029	1.A
3138L6-LM-8	Fannie Mae FN AM5731 3.990% 06/01/44	06/01/2025	Paydown	XXX	48,813	48,813	49,830	49,373		(560)		(560)		48,813				807	06/01/2044	1.A
3138L7-JC-1	Fannie Mae FN AM6558 3.700% 09/01/34	06/01/2025	Paydown	XXX	84,203	84,203	82,190	82,900		1,303		1,303		84,203				1,291	09/01/2034	1.A
3138L8-NU-4	Fannie Mae FN AM7602 3.450% 02/01/45	06/01/2025	Paydown	XXX	14,156	14,156	14,468	14,374		(218)		(218)		14,156				205	02/01/2045	1.A
3138L9-DG-4	Fannie Mae FN AM8202 3.300% 03/01/45	06/01/2025	Paydown	XXX	14,771	14,771	14,818	14,832		(60)		(60)		14,771				205	03/01/2045	1.A
3138L9-L6-7	Fannie Mae FN AM8448 3.450% 05/01/45	06/01/2025	Paydown	XXX	2,049	2,049	1,982	2,002		47		47		2,049				36	05/01/2045	1.A
3138LC-3H-6	Fannie Mae FN AN0799 3.620% 01/01/33	06/01/2025	Paydown	XXX	5,689	5,689	5,543	5,603		86		86		5,689				87	01/01/2033	1.A
3138LC-5C-5	FN AN0842 FN AN0842 3.650% 01/01/34	06/01/2025	Paydown	XXX	9,098	9,098	9,194	9,194		(97)		(97)		9,098				140	01/01/2034	1.A
3138LC-5N-1	Fannie Mae FN AN0852 4.060% 02/01/46	06/01/2025	Paydown	XXX	11,917	11,917	12,163	12,088		(171)		(171)		11,917				203	02/01/2046	1.A
3138LC-P7-4	Fannie Mae FN AN0445 3.980% 12/01/45	06/01/2025	Paydown	XXX	84,286	84,286	86,025	85,360		(1,073)		(1,073)		84,286				1,370	12/01/2045	1.A
3138LC-QA-6	Fannie Mae FN AN0448 3.880% 01/01/46	06/01/2025	Paydown	XXX	253,580	253,580	259,077	257,588		(4,009)		(4,009)		253,580				4,078	01/01/2046	1.A
3138LC-QD-0	Fannie Mae FN AN0451 3.630% 12/01/33	06/01/2025	Paydown	XXX	13,286	13,286	13,435	13,365		(79)		(79)		13,286				203	12/01/2033	1.A
3138LC-RT-4	Fannie Mae FN AN0497 3.220% 12/01/25	04/01/2025	Paydown	XXX	14,250,000	14,250,000	14,298,984	14,225,236		24,764		24,764		14,250,000				154,225	12/01/2025	1.A
3138LC-VN-2	Fannie Mae FN AN0620 4.010% 01/01/46	06/01/2025	Paydown	XXX	112,308	112,308	115,081	114,239		(1,931)		(1,931)		112,308				1,894	01/01/2046	1.A
3138LD-JE-4	Fannie Mae FN AN1160 3.500% 03/01/36	06/01/2025	Paydown	XXX	12,645	12,645	12,906	12,799		(155)		(155)		12,645				186	03/01/2036	1.A
3138LD-K4-4	Fannie Mae FN AN1214 3.560% 04/01/46	06/01/2025	Paydown	XXX	69,135	69,135	70,561	69,896		(761)		(761)		69,135				1,026	04/01/2046	1.A
3138LE-DU-2	Fannie Mae FN AN1914 3.500% 07/01/46	06/01/2025	Paydown	XXX	5,426	5,426	5,458	5,451		(25)		(25)		5,426				80	07/01/2046	1.A
3138LE-MK-4	Fannie Mae FN AN2161 3.350% 08/01/46	06/01/2025	Paydown	XXX	19,325	19,325	19,573	19,468		(143)		(143)		19,325				272	08/01/2046	1.A

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									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
3138LE-QX-2	Fannie Mae FN AN2269 3.240% 08/01/46	06/01/2025	Paydown	XXX	31,693	31,693	32,347	32,145		(451)		(451)		31,693				432	08/01/2046	1.A
3138LF-5Y-0	Fannie Mae FN AN3562 3.630% 01/01/37	06/01/2025	Paydown	XXX	1,216	1,216	1,246	1,235		(19)		(19)		1,216				19	01/01/2037	1.A
3138LF-DQ-8	Fannie Mae FN AN2810 2.990% 09/01/36	06/01/2025	Paydown	XXX	11,828	11,828	11,613	11,693		135		135		11,828				149	09/01/2036	1.A
3138LF-MY-1	Fannie Mae FN AN3074 3.290% 10/01/46	06/01/2025	Paydown	XXX	6,215	6,215	6,177	6,190		25		25		6,215				86	10/01/2046	1.A
3138LG-AW-6	Fannie Mae FN AN3620 2.750% 11/01/31	06/01/2025	Paydown	XXX	1,720	1,720	1,650	1,685		36		36		1,720				20	11/01/2031	1.A
3138LG-FL-5	Fannie Mae FN AN3770 3.120% 12/01/34	06/01/2025	Paydown	XXX	6,241	6,241	6,309	6,284		(42)		(42)		6,241				82	12/01/2034	1.A
3138LG-SU-1	Fannie Mae FN AN4130 3.440% 01/01/37	06/01/2025	Paydown	XXX	4,162	4,162	4,206	4,193		(31)		(31)		4,162				60	01/01/2037	1.A
3138LG-SV-9	Fannie Mae FN AN4131 3.440% 01/01/37	06/01/2025	Paydown	XXX	4,113	4,113	4,157	4,143		(30)		(30)		4,113				60	01/01/2037	1.A
3138LH-L8-5	Fannie Mae FN AN4850 3.850% 03/01/47	06/01/2025	Paydown	XXX	14,265	14,265	14,647	14,518		(252)		(252)		14,265				221	03/01/2047	1.A
3138LH-MA-9	Fannie Mae FN AN4852 3.890% 03/01/47	06/01/2025	Paydown	XXX	32,374	32,374	33,386	33,121		(747)		(747)		32,374				530	03/01/2047	1.A
3138LJ-4H-0	Fannie Mae FN AN6223 3.660% 08/01/47	06/01/2025	Paydown	XXX	5,162	5,162	5,346	5,299		(137)		(137)		5,162				79	08/01/2047	1.A
3138LJ-4K-3	Fannie Mae FN AN6225 3.660% 08/01/47	06/01/2025	Paydown	XXX	5,162	5,162	5,346	5,299		(137)		(137)		5,162				79	08/01/2047	1.A
3138LJ-XQ-8	Fannie Mae FN AN6086 3.380% 08/01/37	06/01/2025	Paydown	XXX	40,992	40,992	41,659	41,445		(453)		(453)		40,992				583	08/01/2037	1.A
3138LJ-YE-4	Fannie Mae FN AN6108 3.340% 08/01/37	06/01/2025	Paydown	XXX	19,771	19,771	20,025	19,937		(166)		(166)		19,771				278	08/01/2037	1.A
3138LK-5B-9	Fannie Mae FN AN7141 3.555% 10/01/47	06/01/2025	Paydown	XXX	5,044	5,044	5,173	5,142		(98)		(98)		5,044				75	10/01/2047	1.A
3138LK-EG-8	Fannie Mae FN AN6434 3.490% 10/01/47	06/01/2025	Paydown	XXX	10,444	10,444	10,660	10,609		(165)		(165)		10,444				153	10/01/2047	1.A
3138LK-JK-4	Fannie Mae FN AN6565 3.420% 09/01/47	06/01/2025	Paydown	XXX	5,503	5,503	5,616	5,588		(86)		(86)		5,503				79	09/01/2047	1.A
3138LL-5E-1	VELOCITY HOLDINGS FN AN8044 3.040% 01/	06/01/2025	Paydown	XXX	65,061	65,061	65,346	65,346		(285)		(285)		65,061				832	01/01/2028	1.A
3138LL-5F-8	FN AN8045 FN AN8045 3.210% 08/01/27	06/01/2025	Paydown	XXX	13,767	13,767	14,025	13,923		(156)		(156)		13,767				186	08/01/2027	1.A
3138LL-BC-8	Fannie Mae FN AN7234 3.010% 12/01/27	06/01/2025	Paydown	XXX	63,487	63,487	63,656	63,470		17		17		63,487				804	12/01/2027	1.A
3138LL-CK-9	Fannie Mae FN AN7273 3.510% 11/01/47	06/01/2025	Paydown	XXX	9,609	9,609	9,454	9,497		112		112		9,609				142	11/01/2047	1.A
3138LL-DJ-1	Fannie Mae FN AN7304 2.980% 12/01/29	06/01/2025	Paydown	XXX	64,428	64,428	64,468	64,427		1		1		64,428				789	12/01/2029	1.A
3138LL-KR-5	Fannie Mae FN AN7503 3.510% 11/01/37	06/01/2025	Paydown	XXX	19,954	19,954	20,366	20,227		(273)		(273)		19,954				295	11/01/2037	1.A
3138LL-Z6-5	Fannie Mae FN AN7964 3.070% 01/01/28	06/01/2025	Paydown	XXX	22,476	22,476	22,603	22,489		(13)		(13)		22,476				290	01/01/2028	1.A
3138LL-Z7-3	Fannie Mae FN AN7965 3.310% 01/01/33	06/01/2025	Paydown	XXX	1,090	1,090	1,068	1,078		12		12		1,090				15	01/01/2033	1.A
3138LM-4B-6	Fannie Mae FN AN8917 3.590% 04/01/33	06/01/2025	Paydown	XXX	26,887	26,887	26,988	26,940		(53)		(53)		26,887				406	04/01/2033	1.A
3138LM-6P-3	Fannie Mae FN AN8977 3.580% 05/01/33	06/01/2025	Paydown	XXX	98,624	98,624	98,316	98,452		172		172		98,624				1,485	05/01/2033	1.A
3138LM-6W-8	Fannie Mae FN AN8984 3.510% 04/01/28	06/01/2025	Paydown	XXX	12,739	12,739	12,753	12,731		8		8		12,739				188	04/01/2028	1.A
3138LM-7F-4	Fannie Mae FN AN8993 3.780% 04/01/48	06/01/2025	Paydown	XXX	113,476	113,476	113,547	113,602		(126)		(126)		113,476				1,804	04/01/2048	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
	Fannie Mae FN AN8325																			
3138LM-HB-2	3.560% 02/01/38	06/01/2025	Paydown	XXX	10,635	10,635	10,710	10,682		(46)		(46)		10,635				159	02/01/2038	1.A
	Fannie Mae FN AN8397																			
3138LM-KK-8	3.540% 03/01/48	06/01/2025	Paydown	XXX	24,867	24,867	24,882	24,895		(28)		(28)		24,867				360	03/01/2048	1.A
	Fannie Mae FN AN8398																			
3138LM-KL-6	3.500% 02/01/48	06/01/2025	Paydown	XXX	5,150	5,150	5,154	5,155		(5)		(5)		5,150				76	02/01/2048	1.A
	Fannie Mae FN AN8528																			
3138LM-PN-7	3.430% 03/01/33	06/01/2025	Paydown	XXX	42,798	42,798	43,046	42,935		(137)		(137)		42,798				617	03/01/2033	1.A
	Fannie Mae FN AN8775																			
3138LM-XD-0	3.520% 05/01/33	06/01/2025	Paydown	XXX	62,273	62,273	62,311	62,303		(30)		(30)		62,273				884	05/01/2033	1.A
	Fannie Mae FN AN8793																			
3138LM-XX-6	3.485% 04/01/28	06/01/2025	Paydown	XXX	19,847	19,847	19,865	19,822		24		24		19,847				291	04/01/2028	1.A
	Fannie Mae FN AN8813																			
3138LM-YK-3	3.720% 04/01/33	06/01/2025	Paydown	XXX	22,137	22,137	22,483	22,317		(180)		(180)		22,137				346	04/01/2033	1.A
	Fannie Mae FN AN9165																			
3138LN-FF-3	3.880% 05/01/38	06/01/2025	Paydown	XXX	14,779	14,779	14,886	14,862		(83)		(83)		14,779				241	05/01/2038	1.A
	Fannie Mae FN AN9221																			
3138LN-G7-0	3.660% 05/01/33	06/01/2025	Paydown	XXX	10,641	10,641	10,704	10,673		(32)		(32)		10,641				197	05/01/2033	1.A
	Fannie Mae FN AN9222																			
3138LN-G8-8	4.250% 05/01/48	06/01/2025	Paydown	XXX	4,143	4,143	4,226	4,202		(59)		(59)		4,143				73	05/01/2048	1.A
	Fannie Mae FN AN9377																			
3138LN-M3-2	4.020% 06/01/48	06/01/2025	Paydown	XXX	117,360	117,360	119,540	119,124		(1,764)		(1,764)		117,360				1,885	06/01/2048	1.A
	Fannie Mae FN AN9388																			
3138LN-NE-7	3.670% 06/01/33	06/01/2025	Paydown	XXX	97,713	97,713	98,232	98,053		(340)		(340)		97,713				1,508	06/01/2033	1.A
	Fannie Mae FN AN9389																			
3138LN-NF-4	3.670% 06/01/33	06/01/2025	Paydown	XXX	5,429	5,429	5,457	5,447		(19)		(19)		5,429				84	06/01/2033	1.A
	Fannie Mae FN AN9395																			
3138LN-NM-9	3.610% 06/01/33	06/01/2025	Paydown	XXX	50,729	50,729	50,186	50,406		323		323		50,729				770	06/01/2033	1.A
	Fannie Mae FN AN9490																			
3138LN-RL-7	4.050% 09/01/48	06/01/2025	Paydown	XXX	4,395	4,395	4,442	4,435		(39)		(39)		4,395				75	09/01/2048	1.A
	Fannie Mae FN AN9599																			
3138LN-UZ-2	4.250% 06/01/43	06/01/2025	Paydown	XXX	14,169	14,169	14,519	14,384		(215)		(215)		14,169				251	06/01/2043	1.A
	Fannie Mae FN AN9705																			
3138LN-YB-1	3.880% 07/01/33	06/01/2025	Paydown	XXX	10,973	10,973	10,978	10,977		(3)		(3)		10,973				179	07/01/2033	1.A
	Fannie Mae FN AN9931																			
3138LP-A9-7	4.240% 08/01/48	06/01/2025	Paydown	XXX	5,102	5,102	5,213	5,178		(76)		(76)		5,102				91	08/01/2048	1.A
	Fannie Mae FN AN9902																			
3138LP-AC-0	3.810% 09/01/38	06/01/2025	Paydown	XXX	131,999	131,999	132,267	132,260		(261)		(261)		131,999				2,115	09/01/2038	1.A
	Fannie Mae FN AN9910																			
3138LP-AL-0	3.810% 09/01/38	06/01/2025	Paydown	XXX	10,032	10,032	10,052	10,053		(21)		(21)		10,032				161	09/01/2038	1.A
	Fannie Mae FN AN9915																			
3138LP-AR-7	3.790% 08/01/33	06/01/2025	Paydown	XXX	51,638	51,638	51,912	51,814		(176)		(176)		51,638				823	08/01/2033	1.A
	Fannie Mae FN AN9933																			
3138LP-BB-1	4.280% 08/01/48	06/01/2025	Paydown	XXX	13,012	13,012	13,350	13,240		(228)		(228)		13,012				234	08/01/2048	1.A
	Fannie Mae FN AN9983																			
3138LP-CV-6	3.850% 07/01/33	06/01/2025	Paydown	XXX	35,108	35,108	35,317	35,241		(132)		(132)		35,108				569	07/01/2033	1.A
	Fannie Mae FN BL0793																			
3140HR-3B-7	4.150% 12/01/38	06/01/2025	Paydown	XXX	90,082	90,082	90,505	90,642		(560)		(560)		90,082				1,556	12/01/2038	1.A
	Fannie Mae FN BL0845																			
3140HR-5F-6	4.150% 12/01/33	06/01/2025	Paydown	XXX	15,855	15,855	16,063	15,991		(136)		(136)		15,855				277	12/01/2033	1.A
	Fannie Mae FN BL0870																			
3140HR-6G-3	4.280% 12/01/48	06/01/2025	Paydown	XXX	27,532	27,532	28,091	27,998		(466)		(466)		27,532				488	12/01/2048	1.A
	Fannie Mae FN BL0057																			
3140HR-B3-6	3.970% 09/01/38	06/01/2025	Paydown	XXX	16,859	16,859	17,117	17,053		(194)		(194)		16,859				282	09/01/2038	1.A
	Fannie Mae FN BL0058																			
3140HR-B4-4	3.970% 09/01/38	06/01/2025	Paydown	XXX	5,533	5,533	5,617	5,596		(63)		(63)		5,533				90	09/01/2038	1.A
	Fannie Mae FN BL0218																			
3140HR-G4-9	3.800% 12/01/30	06/01/2025	Paydown	XXX	54,721	54,721	55,080	54,901		(179)		(179)		54,721				867	12/01/2030	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
3140HR-HF-3	Fannie Mae FN BL0229 4.000% 12/01/33	06/01/2025	Paydown	XXX	39,005	39,005	39,030	39,028		(23)		(23)		39,005				656	12/01/2033	1.A
3140HR-JJ-3	Fannie Mae FN BL0264 3.830% 11/01/28	06/01/2025	Paydown	XXX	80,221	80,221	80,597	80,273		(52)		(52)		80,221				1,292	11/01/2028	1.A
3140HR-K5-1	Fannie Mae FN BL0315 3.860% 11/01/30	06/01/2025	Paydown	XXX	34,903	34,903	35,209	35,053		(149)		(149)		34,903				567	11/01/2030	1.A
3140HR-LT-8	Fannie Mae FN BL0337 4.360% 10/01/38	06/01/2025	Paydown	XXX	4,752	4,752	4,845	4,822		(70)		(70)		4,752				87	10/01/2038	1.A
3140HR-M7-5	Fannie Mae FN BL0381 3.825% 10/01/28	04/01/2025	Paydown	XXX	9,670,315	9,670,315	9,682,403	9,687,354		(17,039)		(17,039)		9,670,315				124,324	10/01/2028	1.A
3140HR-M8-3	Fannie Mae FN BL0382 3.825% 10/01/28	04/01/2025	Paydown	XXX	14,714,482	14,714,482	14,732,876	14,709,293		5,190		5,190		14,714,482				189,173	10/01/2028	1.A
3140HR-MZ-3	Fannie Mae FN BL0375 4.370% 10/01/48	06/01/2025	Paydown	XXX	5,192	5,192	5,325	5,299		(107)		(107)		5,192				95	10/01/2048	1.A
3140HR-N2-5	Fannie Mae FN BL0408 4.140% 11/01/38	06/01/2025	Paydown	XXX	7,897	7,897	7,981	7,963		(65)		(65)		7,897				138	11/01/2038	1.A
3140HR-PV-9	Fannie Mae FN BL0435 4.220% 06/01/44	06/01/2025	Paydown	XXX	87,024	87,024	87,513	87,266		(243)		(243)		87,024				1,531	06/01/2044	1.A
3140HR-Q7-1	Fannie Mae FN BL0477 4.000% 11/01/28	06/01/2025	Paydown	XXX	52,238	52,238	52,549	52,295		(57)		(57)		52,238				879	11/01/2028	1.A
3140HR-WP-4	Fannie Mae FN BL0653 4.080% 12/01/32	06/01/2025	Paydown	XXX	15,490	15,490	15,500	15,518		(29)		(29)		15,490				266	12/01/2032	1.A
3140HR-WX-7	Fannie Mae FN BL0661 3.990% 11/01/33	06/01/2025	Paydown	XXX	94,511	94,511	94,733	94,907		(396)		(396)		94,511				1,586	11/01/2033	1.A
3140HR-YH-0	Fannie Mae FN BL0711 4.320% 11/01/38	06/01/2025	Paydown	XXX	10,318	10,318	10,578	10,506		(189)		(189)		10,318				187	11/01/2038	1.A
3140HR-ZK-2	Fannie Mae FN BL0745 4.090% 01/01/34	06/01/2025	Paydown	XXX	33,787	33,787	33,903	33,832		(46)		(46)		33,787				575	01/01/2034	1.A
3140HR-ZN-6	Fannie Mae FN BL0748 4.090% 01/01/34	06/01/2025	Paydown	XXX	93,453	93,453	93,774	93,905		(452)		(452)		93,453				1,608	01/01/2034	1.A
3140HR-ZX-4	Fannie Mae FN BL0757 4.110% 02/01/31	06/01/2025	Paydown	XXX	28,693	28,693	28,881	28,787		(94)		(94)		28,693				491	02/01/2031	1.A
3140HS-2E-0	Fannie Mae FN BL1672 3.960% 02/01/31	06/01/2025	Paydown	XXX	21,322	21,322	21,549	21,443		(120)		(120)		21,322				355	02/01/2031	1.A
3140HS-4F-5	Fannie Mae FN BL1721 3.770% 03/01/31	06/01/2025	Paydown	XXX	6,314	6,314	6,445	6,386		(72)		(72)		6,314				100	03/01/2031	1.A
3140HS-BH-3	Fannie Mae FN BL0939 4.300% 12/01/36	06/01/2025	Paydown	XXX	7,429	7,429	7,434	7,308		120		120		7,429				134	12/01/2036	1.A
3140HS-CA-7	Fannie Mae FN BL0964 4.240% 12/01/33	06/01/2025	Paydown	XXX	9,552	9,552	9,621	9,598		(46)		(46)		9,552				170	12/01/2033	1.A
3140HS-CK-5	Fannie Mae FN BL0973 4.270% 12/01/33	06/01/2025	Paydown	XXX	9,496	9,496	9,579	9,537		(40)		(40)		9,496				171	12/01/2033	1.A
3140HS-CW-9	Fannie Mae FN BL0984 4.270% 12/01/48	06/01/2025	Paydown	XXX	4,280	4,280	4,304	4,303		(23)		(23)		4,280				77	12/01/2048	1.A
3140HS-ED-9	Fannie Mae FN BL1031 4.050% 12/01/33	06/01/2025	Paydown	XXX	13,586	13,586	13,611	13,630		(44)		(44)		13,586				231	12/01/2033	1.A
3140HS-HC-8	Fannie Mae FN BL1126 4.000% 01/01/29	06/01/2025	Paydown	XXX	15,321	15,321	15,331	15,307		14		14		15,321				258	01/01/2029	1.A
3140HS-HZ-7	Fannie Mae FN BL1147 4.320% 12/01/33	06/01/2025	Paydown	XXX	4,727	4,727	4,852	4,811		(84)		(84)		4,727				86	12/01/2033	1.A
3140HS-N7-2	Fannie Mae FN BL1313 3.985% 01/01/34	06/01/2025	Paydown	XXX	28,308	28,308	28,892	28,683		(376)		(376)		28,308				474	01/01/2034	1.A
3140HS-NV-9	Fannie Mae FN BL1303 4.750% 01/01/44	06/01/2025	Paydown	XXX	6,420	6,420	6,649	6,580		(159)		(159)		6,420				128	01/01/2044	1.A
3140HS-NX-5	Fannie Mae FN BL1305 3.940% 01/01/31	06/01/2025	Paydown	XXX	16,940	16,940	17,083	17,015		(75)		(75)		16,940				281	01/01/2031	1.A
3140HS-RD-5	Fannie Mae FN BL1383 3.860% 01/01/31	06/01/2025	Paydown	XXX	47,047	47,047	47,947	47,520		(473)		(473)		47,047				764	01/01/2031	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
3140HS-RS-2	Fannie Mae FN BL1396 4.280% 01/01/39	06/01/2025	Paydown	XXX	8,057	8,057	8,263	8,213		(156)		(156)		8,057				145	01/01/2039	1.A
3140HS-RV-5	Fannie Mae FN BL1399 3.785% 01/01/31	06/01/2025	Paydown	XXX	62,716	62,716	63,078	62,911		(196)		(196)		62,716				998	01/01/2031	1.A
3140HS-T4-3	Fannie Mae FN BL1470 4.690% 02/01/49	06/01/2025	Paydown	XXX	6,886	6,886	7,131	6,929		(43)		(43)		6,886				135	02/01/2049	1.A
3140HS-TL-5	Fannie Mae FN BL1454 3.870% 01/01/31	06/01/2025	Paydown	XXX	26,994	26,994	27,492	27,270		(276)		(276)		26,994				423	01/01/2031	1.A
3140HS-U4-1	Fannie Mae FN BL1502 4.080% 02/01/49	06/01/2025	Paydown	XXX	42,559	42,559	43,330	43,130		(572)		(572)		42,559				724	02/01/2049	1.A
3140HS-WM-9	Fannie Mae FN BL1551 3.710% 02/01/34	06/01/2025	Paydown	XXX	31,419	31,419	31,667	31,577		(158)		(158)		31,419				490	02/01/2034	1.A
3140HS-WW-7	Fannie Mae FN BL1560 3.980% 02/01/31	06/01/2025	Paydown	XXX	50,049	50,049	50,331	50,185		(135)		(135)		50,049				823	02/01/2031	1.A
3140HS-X6-3	Fannie Mae FN BL1600 3.660% 03/01/31	06/01/2025	Paydown	XXX	10,059	10,059	10,144	10,106		(47)		(47)		10,059				155	03/01/2031	1.A
3140HS-XN-6	Fannie Mae FN BL1584 3.890% 02/01/34	06/01/2025	Paydown	XXX	10,185	10,185	10,294	10,252		(66)		(66)		10,185				167	02/01/2034	1.A
3140HT-2V-0	Fannie Mae FN BL2587 3.960% 06/01/49	06/01/2025	Paydown	XXX	4,689	4,689	4,762	4,743		(54)		(54)		4,689				77	06/01/2049	1.A
3140HT-C4-9	Fannie Mae FN BL1890 3.500% 05/01/34	06/01/2025	Paydown	XXX	48,011	48,011	48,754	48,509		(498)		(498)		48,011				707	05/01/2034	1.A
3140HT-EC-9	Fannie Mae FN BL1930 3.760% 03/01/37	06/01/2025	Paydown	XXX	9,317	9,317	9,373	9,360		(43)		(43)		9,317				146	03/01/2037	1.A
3140HT-M6-3	Fannie Mae FN BL2180 3.370% 06/01/34	06/01/2025	Paydown	XXX	23,841	23,841	23,867	23,863		(22)		(22)		23,841				338	06/01/2034	1.A
3140HT-N7-0	Fannie Mae FN BL2213 3.340% 05/01/34	06/01/2025	Paydown	XXX	25,357	25,357	25,373	25,373		(16)		(16)		25,357				356	05/01/2034	1.A
3140HT-NB-1	Fannie Mae FN BL2185 4.070% 05/01/49	06/01/2025	Paydown	XXX	16,995	16,995	17,345	17,287		(292)		(292)		16,995				291	05/01/2049	1.A
3140HT-R2-7	Fannie Mae FN BL2304 3.435% 05/01/34	06/01/2025	Paydown	XXX	24,899	24,899	25,401	25,231		(333)		(333)		24,899				360	05/01/2034	1.A
3140HT-S5-9	Fannie Mae FN BL2339 3.340% 05/01/34	06/01/2025	Paydown	XXX	75,342	75,342	75,036	75,162		180		180		75,342				1,050	05/01/2034	1.A
3140HT-S6-7	Fannie Mae FN BL2340 3.370% 05/01/29	06/01/2025	Paydown	XXX	4,104	4,104	4,126	4,104						4,104				58	05/01/2029	1.A
3140HT-SB-6	Fannie Mae FN BL2313 3.360% 05/01/34	06/01/2025	Paydown	XXX	19,555	19,555	19,677	19,645		(90)		(90)		19,555				276	05/01/2034	1.A
3140HT-UT-4	Fannie Mae FN BL2393 3.590% 05/01/34	06/01/2025	Paydown	XXX	6,626	6,626	6,800	6,747		(121)		(121)		6,626				100	05/01/2034	1.A
3140HT-XX-2	Fannie Mae FN BL2493 3.590% 05/01/34	06/01/2025	Paydown	XXX	5,174	5,174	5,280	5,248		(75)		(75)		5,174				78	05/01/2034	1.A
3140HT-YC-7	Fannie Mae FN BL2506 3.830% 05/01/49	06/01/2025	Paydown	XXX	16,550	16,550	16,767	16,729		(179)		(179)		16,550				267	05/01/2049	1.A
3140HT-YD-5	Fannie Mae FN BL2507 3.830% 05/01/49	06/01/2025	Paydown	XXX	36,470	36,470	36,948	36,865		(395)		(395)		36,470				588	05/01/2049	1.A
3140HT-ZW-2	Fannie Mae FN BL2556 3.370% 06/01/34	06/01/2025	Paydown	XXX	16,051	16,051	16,066	16,064		(13)		(13)		16,051				227	06/01/2034	1.A
3140HU-B7-0	Fannie Mae FN BL2761 3.950% 06/01/49	06/01/2025	Paydown	XXX	15,282	15,282	15,597	15,521		(240)		(240)		15,282				254	06/01/2049	1.A
3140HU-B9-6	Fannie Mae FN BL2763 3.990% 06/01/49	06/01/2025	Paydown	XXX	11,129	11,129	11,414	11,339		(210)		(210)		11,129				187	06/01/2049	1.A
3140HW-AW-2	Fannie Mae FN BL4520 2.530% 12/01/26	06/01/2025	Paydown	XXX	7,355	7,355	7,470	7,377		(22)		(22)		7,355				78	12/01/2026	1.A
3140HW-UD-2	Fannie Mae FN BL5079 2.940% 02/01/40	06/01/2025	Paydown	XXX	68,649	68,649	68,799	68,673		(24)		(24)		68,649				841	02/01/2040	1.A
3140HW-ZH-8	Fannie Mae FN BL5243 3.020% 01/01/38	06/01/2025	Paydown	XXX	3,431	3,431	3,431	3,431						3,431				44	01/01/2038	1.A

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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 BL5244																			
3140HW-ZJ-4	3.020% 01/01/38	06/01/2025	Paydown	XXX	1,008	1,008	1,008	1,008						1,008				13	01/01/2038	1.A
	Fannie Mae FN BL6428																			
3140HY-EA-2	2.600% 04/01/50	06/01/2025	Paydown	XXX	7,160	7,160	7,308	7,279		(119)		(119)		7,160				78	04/01/2050	1.A
	Fannie Mae FN BL8734																			
3140J1-V4-7	2.170% 11/01/50	06/01/2025	Paydown	XXX	7,116	7,116	7,191	7,179		(63)		(63)		7,116				64	11/01/2050	1.A
	Fannie Mae FN BL9079																			
3140J2-CR-5	2.490% 11/01/50	06/01/2025	Paydown	XXX	2,801	2,801	2,900	2,884		(83)		(83)		2,801				29	11/01/2050	1.A
	Fannie Mae FN BL9100																			
3140J2-DE-3	2.240% 11/01/50	06/01/2025	Paydown	XXX	7,617	7,617	7,813	7,791		(173)		(173)		7,617				72	11/01/2050	1.A
	Fannie Mae FN BS0812																			
3140LA-3W-3	2.270% 02/01/51	06/01/2025	Paydown	XXX	4,725	4,725	4,752	4,751		(25)		(25)		4,725				45	02/01/2051	1.A
	Fannie Mae FN BS0836																			
3140LA-4W-2	2.320% 02/01/51	06/01/2025	Paydown	XXX	6,531	6,531	6,617	6,609		(78)		(78)		6,531				64	02/01/2051	1.A
	Fannie Mae FN BS0846																			
3140LA-5G-6	2.390% 02/01/51	06/01/2025	Paydown	XXX	4,016	4,016	4,119	4,107		(90)		(90)		4,016				40	02/01/2051	1.A
	Fannie Mae FN BS0849																			
3140LA-5K-7	2.360% 08/01/50	06/01/2025	Paydown	XXX	13,986	13,986	14,275	14,229		(243)		(243)		13,986				134	08/01/2050	1.A
	Fannie Mae FN BS0069																			
3140LA-CF-0	2.310% 12/01/50	06/01/2025	Paydown	XXX	3,519	3,519	3,610	3,598		(79)		(79)		3,519				34	12/01/2050	1.A
	Fannie Mae FN BS0172																			
3140LA-FN-0	2.470% 01/01/56	06/01/2025	Paydown	XXX	3,008	3,008	3,116	3,105		(96)		(96)		3,008				31	01/01/2056	1.A
	Fannie Mae FN BS0479																			
3140LA-09-9	2.280% 01/01/51	06/01/2025	Paydown	XXX	8,546	8,546	8,536	8,536		11		11		8,546				82	01/01/2051	1.A
	Fannie Mae FN BS1289																			
3140LB-NF-6	2.170% 03/01/51	06/01/2025	Paydown	XXX	33,654	33,654	33,759	33,743		(88)		(88)		33,654				307	03/01/2051	1.A
	Fannie Mae FN BS1584																			
3140LB-XN-8	2.760% 04/01/51	06/01/2025	Paydown	XXX	3,625	3,625	3,754	3,740		(115)		(115)		3,625				42	04/01/2051	1.A
	Fannie Mae FN BS3495																			
3140LD-3D-9	2.560% 05/01/39	06/01/2025	Paydown	XXX	2,157	2,157	2,193	2,186		(29)		(29)		2,157				23	05/01/2039	1.A
	Fannie Mae FN BS2793																			
3140LD-C7-2	2.580% 10/01/51	06/01/2025	Paydown	XXX	4,708	4,708	4,828	4,816		(109)		(109)		4,708				51	10/01/2051	1.A
	Fannie Mae FN BS3003																			
3140LD-KR-9	2.470% 09/01/51	06/01/2025	Paydown	XXX	17,327	17,327	17,685	17,648		(321)		(321)		17,327				180	09/01/2051	1.A
	Fannie Mae FN BS3043																			
3140LD-LZ-0	2.340% 09/01/39	06/01/2025	Paydown	XXX	4,046	4,046	4,149	4,131		(85)		(85)		4,046				40	09/01/2039	1.A
	Fannie Mae FN BS3061																			
3140LD-MK-2	2.590% 10/01/51	06/01/2025	Paydown	XXX	4,069	4,069	4,214	4,200		(131)		(131)		4,069				44	10/01/2051	1.A
	Fannie Mae FN BS3092																			
3140LD-NJ-4	2.450% 09/01/46	06/01/2025	Paydown	XXX	4,931	4,931	5,106	5,085		(154)		(154)		4,931				51	09/01/2046	1.A
	Fannie Mae FN BS3164																			
3140LD-QS-1	2.460% 09/01/51	06/01/2025	Paydown	XXX	5,605	5,605	5,721	5,709		(104)		(104)		5,605				58	09/01/2051	1.A
	Fannie Mae FN BS3190																			
3140LD-RL-5	2.490% 09/01/51	06/01/2025	Paydown	XXX	22,064	22,064	22,517	22,472		(408)		(408)		22,064				231	09/01/2051	1.A
	Fannie Mae FN BS4469																			
3140LE-6F-9	2.260% 01/01/37	06/01/2025	Paydown	XXX	28,153	28,153	27,927	27,968		185		185		28,153				268	01/01/2037	1.A
	Fannie Mae FN BS3742																			
3140LE-EQ-6	2.540% 12/01/39	05/01/2025	Paydown	XXX	56,323	56,323	56,323	56,233		90		90		56,323				600	12/01/2039	1.A
	Fannie Mae FN BS4077																			
3140LE-Q7-5	2.645% 12/01/51	06/01/2025	Paydown	XXX	4,655	4,655	4,775	4,764		(108)		(108)		4,655				52	12/01/2051	1.A
	Fannie Mae FN BS4085																			
3140LE-RF-6	2.620% 12/01/51	06/01/2025	Paydown	XXX	8,129	8,129	8,257	8,244		(114)		(114)		8,129				89	12/01/2051	1.A
	Fannie Mae FN BS4166																			
3140LE-TY-3	2.490% 12/01/39	05/01/2025	Paydown	XXX	2,814,907	2,814,907	2,828,982	2,826,121		(11,213)		(11,213)		2,814,907				29,389	12/01/2039	1.A
	Fannie Mae FN BS4188																			
3140LE-UN-5	2.520% 12/01/41	06/01/2025	Paydown	XXX	30,461	30,461	31,089	31,018		(557)		(557)		30,461				323	12/01/2041	1.A
	Fannie Mae FN BS4235																			
3140LE-Y5-3	2.590% 12/01/36	06/01/2025	Paydown	XXX	3,263	3,263	3,356	3,340		(77)		(77)		3,263				36	12/01/2036	1.A
3140LF-CG-7	FNMA 2.550% 01/01/40	05/01/2025	No Broker	XXX	4,841,056	4,841,056	4,841,056							4,841,056				686	01/01/2040	1.A

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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
3140LF-CG-7	FNMA 2.550% 01/01/40	06/01/2025	Paydown	XXX	15,516	15,516	15,509			8		8		15,516				84	01/01/2040	1.A
3140LF-K3-7	Fannie Mae FN BS4813 2.940% 03/01/52	06/01/2025	Paydown	XXX	26,990	26,990	27,546	27,498		(508)		(508)		26,990				331	03/01/2052	1.A
3140LF-LC-6	Fannie Mae FN BS4822 2.690% 02/01/52	06/01/2025	Paydown	XXX	15,902	15,902	15,936	15,936		(34)		(34)		15,902				180	02/01/2052	1.A
3140LF-MS-0	Fannie Mae FN BS4868 2.930% 03/01/52	06/01/2025	Paydown	XXX	13,746	13,746	14,030	14,006		(260)		(260)		13,746				166	03/01/2052	1.A
3140LF-Q9-8	Fannie Mae FN BS4979 3.150% 03/01/40	06/01/2025	Paydown	XXX	9,221	9,221	9,201			20		20		9,221				36	03/01/2040	1.A
3140LF-TP-9	Fannie Mae FN BS5057 3.920% 06/01/42	06/01/2025	Paydown	XXX	20,517	20,517	20,530	20,505		12		12		20,517				338	06/01/2042	1.A
3140LG-5Z-1	Fannie Mae FN BS6263 4.520% 09/01/50	06/01/2025	Paydown	XXX	7,728	7,728	7,915	7,902		(174)		(174)		7,728				147	09/01/2050	1.A
3140LG-NT-5	Fannie Mae FN BS5801 4.240% 08/01/40	06/01/2025	Paydown	XXX	12,623	12,623	12,662	12,656		(33)		(33)		12,623				225	08/01/2040	1.A
3140LG-R7-9	Fannie Mae FN BS5909 4.350% 07/01/52	06/01/2025	Paydown	XXX	5,392	5,392	5,530	5,520		(129)		(129)		5,392				99	07/01/2052	1.A
3140LG-SJ-2	Fannie Mae FN BS5920 4.250% 06/01/52	06/01/2025	Paydown	XXX	3,948	3,948	3,355	3,374		574		574		3,948				69	06/01/2052	1.A
3140LG-VC-3	Fannie Mae N N 4.230% 07/01/39	06/01/2025	Paydown	XXX	546	546	497	501		45		45		546				10	07/01/2039	1.A
3140LG-WG-3	Fannie Mae FN BS6046 4.570% 07/01/52	06/01/2025	Paydown	XXX	7,591	7,591	7,766	7,754		(163)		(163)		7,591				146	07/01/2052	1.A
3140LG-X5-6	Fannie Mae FN BS6099 4.840% 10/01/38	06/01/2025	Paydown	XXX	11,186	11,186	11,417	11,395		(208)		(208)		11,186				216	10/01/2038	1.A
3140LH-LK-4	Fannie Mae FN BS6629 4.350% 09/01/52	06/01/2025	Paydown	XXX	11,625	11,625	11,778	11,768		(142)		(142)		11,625				213	09/01/2052	1.A
3140LH-P3-8	Fannie Mae FN BS6741 4.710% 09/01/52	06/01/2025	Paydown	XXX	8,379	8,379	8,594	8,579		(200)		(200)		8,379				166	09/01/2052	1.A
3140LH-Y6-1	Fannie Mae FN BS7032 5.180% 11/01/52	06/01/2025	Paydown	XXX	4,573	4,573	4,630	4,626		(53)		(53)		4,573				95	11/01/2052	1.A
3140LM-AS-8	Fannie Mae FN BS9916 6.490% 12/01/48	06/01/2025	Paydown	XXX	5,246	5,246	5,354	5,350		(104)		(104)		5,246				143	12/01/2048	1.A
3140NU-LK-3	FNMA MF 30/15 FNMA MF 30/15 5.300% 01/	06/01/2025	Paydown	XXX	3,725	3,725	3,756	3,755		(30)		(30)		3,725				83	01/01/2054	1.A
3142AC-D2-2	Freddie Mac FR WA4820 3.850% 01/01/53	06/01/2025	Paydown	XXX	29,814	29,814	25,998	26,203		3,611		3,611		29,814				483	01/01/2053	1.A
35563C-AA-6	Freddie Mac Military Housing B FMMHR 201	06/25/2025	Paydown	XXX	739,210	739,210	837,346	825,906		(86,696)		(86,696)		739,210				14,027	11/25/2055	1.A
35563C-AD-0	Freddie Mac Military Housing B FMMHR 201	06/25/2025	Paydown	XXX	4,271	4,271	4,424	4,406		(135)		(135)		4,271				81	11/25/2055	1.A
35563C-AJ-7	Freddie Mac Military Housing B FMMHR 201	06/25/2025	Paydown	XXX	31,789	31,789	33,786	33,523		(1,734)		(1,734)		31,789				686	10/25/2052	1.A
35563C-AJ-7	Freddie Mac Military Housing B FMMHR 201	05/25/2025	Paydown	XXX	78,480	78,480	83,410	82,761		(4,281)		(4,281)		78,480				1,265	10/25/2052	1.B
35563C-AM-0	Freddie Mac Military Housing B FMMHR 201	06/25/2025	Paydown	XXX	54,610	54,610	58,910	58,209		(3,599)		(3,599)		54,610				966	10/25/2052	1.A
35563C-AS-7	Freddie Mac Military Housing B FMMHR 201	06/25/2025	Paydown	XXX	106,162	106,162	120,500	118,698		(12,535)		(12,535)		106,162				2,368	11/25/2052	1.A
35563C-AS-7	Freddie Mac Military Housing B FMMHR 201	05/25/2025	Paydown	XXX	210,587	210,587	239,028	235,453		(24,865)		(24,865)		210,587				3,621	11/25/2052	1.B
35563C-AV-0	Freddie Mac Military Housing B FMMHR 201	06/25/2025	Paydown	XXX	101,665	101,665	110,549	109,125		(7,460)		(7,460)		101,665				1,922	11/25/2052	1.A
45203L-CX-9	ILLINOIS HSG DEV AUTH IL ILSMFH 3.07 06/	05/01/2025	Paydown	XXX	17,375	17,375	17,375	17,375						17,375				203	06/01/2036	1.A FE
45203L-CX-9	ILLINOIS HSG DEV AUTH IL ILSMFH 3.07 06/	06/01/2025	Paydown	XXX	8,300	8,300	8,300	8,300						8,300				129	06/01/2036	1.B FE
496444-AA-8	KINGSPORT TENN HSG & REDEV AUT TN KINMFH	06/01/2025	Paydown	XXX	15,233	15,233	15,454	15,387		(154)		(154)		15,233				234	01/01/2037	1.B FE

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									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
51766C-AA-8	LAVMFH 4.10 07/01/2039 LAVMFH 4.10 07/01	05/01/2025	Paydown	XXX	26,252	26,252	26,252	26,252						26,252				410	06/01/2039	1.A FE
51766C-AA-8	LAVMFH 4.10 07/01/2039 LAVMFH 4.10 07/01	06/01/2025	Paydown	XXX	12,332	12,332	12,332	12,332						12,332				256	06/01/2039	1.B FE
610758-AA-2	MONROE CNTY NY INDL DEV AGY MF 610758AA2	05/01/2025	Paydown	XXX	17,188	17,188	17,188	17,188						17,188				320	11/01/2040	1.A FE
610758-AA-2	MONROE CNTY NY INDL DEV AGY MF 610758AA2	06/01/2025	Paydown	XXX	7,247	7,247	7,247	7,247						7,247				177	11/01/2040	1.B FE
682906-BM-3	OWENS CORNING CA ONTMFH 3.39 04/01/2036	06/01/2025	Paydown	XXX	5,957	5,957	5,957	5,957						5,957				85	04/01/2036	1.B FE
1049999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)					68,723,536	68,723,536	68,534,575	63,650,599		207,183		207,183		68,723,536				813,426	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)																				
007036-QT-6	Adjustable Rate Mortgage Trust ARMT 2005	06/25/2025	Paydown	XXX	10,810	10,810	8,918	10,707		103		103		10,810				226	11/25/2035	1.A FM
008414-AA-2	Agate Bay Mortgage Loan Trust ABMT 2013-	06/01/2025	Paydown	XXX	6,588	6,588	6,584	6,577		11		11		6,588				96	07/25/2043	1.A FM
02149H-BR-0	Countrywide Alternative Loan T CWALT 200	06/01/2025	Paydown	XXX	2,832	11,326	6,098	6,098						6,098		(3,266)	(3,266)	258	03/25/2037	5.B FM
02660T-EK-5	American Home Mortgage Investm AHM 2005-	06/25/2025	Paydown	XXX	198,508	198,508	164,471	164,702		33,806		33,806		198,508				2,980	09/25/2045	1.A FM
02660T-FJ-7	American Home Mortgage Investm AHM 2005-	06/01/2025	Paydown	XXX	20,066	20,066	10,618	10,618						10,618		9,449	9,449	218	09/25/2035	1.A FM
02660T-GS-6	American Home Mortgage Investm AHM 2005-	06/25/2025	Paydown	XXX	8,516	8,516	6,693	6,771		1,745		1,745		8,516				72	11/25/2045	1.A FM
03464K-AB-4	Angel Oak Mortgage Trust AOMT 2019-5 A2	06/01/2025	Paydown	XXX	48,227	48,227	48,226	48,141		85		85		48,227				547	10/25/2049	1.A FM
03465G-AA-4	Angel Oak Mortgage Trust AOMT 2023-2 A1	06/01/2025	Paydown	XXX	52,908	52,908	50,039	50,833		2,074		2,074		52,908				962	10/25/2067	1.A FE
03465G-AB-2	Angel Oak Mortgage Trust AOMT 2023-2 A2	06/01/2025	Paydown	XXX	158,723	158,723	148,711	151,226		7,497		7,497		158,723				2,886	10/25/2067	1.C FE
03465W-AB-7	Angel Oak Mortgage Trust AOMT 2023-1 A2	06/01/2025	Paydown	XXX	94,811	94,811	90,965	91,805		3,006		3,006		94,811				1,860	09/26/2067	1.C FE
04542B-MU-3	Asset Backed Funding Certifica ABFC 2005	06/01/2025	Paydown	XXX	416	416	406	413		3		3		416				7	01/25/2035	1.A FM
05532C-AK-5	BCAP 2009-RR8 3A2 BCAP 2009-RR8 3A2 5	06/01/2025	Paydown	XXX	8,929	8,929	4,502	4,502						4,502		4,427	4,427	220	03/26/2037	5.B FM
05532V-BB-2	BCAP LLC Trust BCAP 2010-RR2 4A6 5.035	06/26/2025	Paydown	XXX	66,577	66,577	21,661	21,661						21,661		44,916	44,916	1,678	08/26/2037	1.B FM
05946X-09-7	Banc of America Funding Corpor BAFC 2005	06/25/2025	Paydown	XXX	3,967	8,152	5,951	7,522		(3,555)		(3,555)		3,967				1,224	11/25/2035	5.B FM
059475-AJ-2	Banc of America Alternative Lo BOAA 2007	06/01/2025	Paydown	XXX	9,374	11,739	9,646	10,120		(746)		(746)		9,374				251	06/25/2037	1.A FM
05949C-GA-8	Banc of America Mortgage Secur BOAMS 200	06/01/2025	Paydown	XXX	12,251	12,397	11,633	11,887		363		363		12,251				271	09/25/2035	1.A FM
05954U-AC-2	BAFC..09-R9 BAFC..09-R9 6.000% 10/25/36	06/01/2025	Paydown	XXX	35,379	41,244	34,441	36,615		(1,236)		(1,236)		35,379				978	10/25/2036	4.B FM
066940-AC-1	Barclays Mortgage Loan Trust BARC 2023-N	06/25/2025	Paydown	XXX	38,394	38,394	38,393	38,394						38,394				1,056	01/25/2063	1.C FE
07387A-AW-5	Bear Stearns Adjustable Rate M BSARM 200	06/01/2025	Paydown	XXX	5,871	5,871	5,749	5,781		90		90		5,871				123	06/25/2035	1.A FM
07388D-AC-2	Bear Stearns Adjustable Rate M BSARM 200	06/01/2025	Paydown	XXX	6,679	8,529	7,512	7,512						7,512		(833)	(833)	159	07/25/2036	3.B FM
10568M-AB-0	BRAVO Residential Funding Trus BRAVO 202	06/01/2025	Paydown	XXX	55,079	55,079	55,063	55,325		(246)		(246)		55,079				1,411	01/25/2063	1.C FE
10569J-AB-6	BRAVO Residential Funding Trus BRAVO 202	06/01/2025	Paydown	XXX	117,386	117,386	116,922	116,924		462		462		117,386				2,491	07/25/2062	1.C FE

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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
10569U-AB-1	BRAVO Residential Funding Trus BRAVO 202	06/01/2025	Paydown	XXX	307,770	307,770	307,767	307,767		3		3		307,770				8,873	06/25/2063	1.C FE
10570N-AA-6	BRAVO Residential Funding Trus CES1 A1A	06/01/2025	Paydown	XXX	600,279	600,279	600,278	600,279						600,279				15,762	04/25/2054	1.A FE
10570N-AB-4	BRAVO Residential Funding Trus CES1 A1B	06/01/2025	Paydown	XXX	200,093	200,093	200,093	200,093						200,093				5,378	04/25/2054	1.A FE
105925-AC-5	BRAVO Residential Funding Trus SERIES 20	06/01/2025	Paydown	XXX	102,131	102,131	102,130	102,129		2		2		102,131				2,521	06/25/2064	1.F FE
105933-AA-3	BRAVO Residential Funding Trus BRAVO 202	06/01/2025	Paydown	XXX	215,143	215,143	205,707	207,672		7,471		7,471		215,143				3,674	05/25/2062	1.A FE
105933-AB-1	BRAVO Residential Funding Trus BRAVO 202	06/01/2025	Paydown	XXX	31,196	31,196	29,423	29,803		1,393		1,393		31,196				533	05/25/2062	1.C FE
12640W-AC-4	Credit Suisse Mortgage Trust CSMC 2008-3	06/01/2025	Paydown	XXX	31,233	32,814	29,611	32,256		(1,023)		(1,023)		31,233				792	07/26/2037	3.A FM
12645E-EN-1	Credit Suisse Mortgage Trust CSMC 2010-2	06/01/2025	Paydown	XXX	8,795	8,795	8,366	8,563		232		232		8,795				128	03/27/2037	1.A FM
12646U-AA-6	Credit Suisse Mortgage Trust CSMC 2013-I	06/01/2025	Paydown	XXX	6,781	6,781	6,282	6,647		134		134		6,781				64	03/25/2043	1.A FM
12667F-R6-4	Countrywide Alternative Loan T CWALT 200	06/01/2025	Paydown	XXX	54,973	53,658	50,304	51,567		3,406		3,406		54,973				1,295	02/25/2035	1.A FM
12667G-AY-9	Countrywide Alternative Loan T CWALT 05-	06/25/2025	Paydown	XXX	88,252	3,538	2,700	13,426	562	13,151	837			3,538		(3,538)	(3,538)	229	05/25/2035	6.
126685-AD-8	Countrywide Home Equity Loan T CWHEL 200	06/16/2025	Paydown	XXX	8,245	8,245	6,527	8,068		177		177		8,245				158	07/15/2035	1.A FM
126685-AF-3	Countrywide Home Equity Loan T CWHEL 200	06/16/2025	Paydown	XXX	20,508	20,508	16,471	19,727		781		781		20,508				397	11/15/2035	1.A FM
12668A-2P-9	Countrywide Alternative Loan T CWALT 200	06/01/2025	Paydown	XXX	44,390	43,750	29,941	29,941						29,941		14,450	14,450	959	12/25/2035	3.A FM
16162W-QM-4	CHASE MORTGAGE FINANCE CORPO CHASE 2005-	06/01/2025	Paydown	XXX	5,642	5,162	4,668	4,825		816		816		5,642				125	01/25/2036	1.A FM
161935-AB-7	CHASE MORTGAGE FINANCE CORPO 5.500% 04	06/25/2025	Paydown	XXX	55,910	55,910	55,080			830		830		55,910				256	04/25/2056	1.A Z
17307G-E8-7	Citigroup Mortgage Loan Trust CMLTI 2005	06/01/2025	Paydown	XXX	3,501	3,527	3,126	3,252		249		249		3,501				64	10/25/2035	1.B FM
19648G-EQ-1	COLORADO ST HSG & FIN AUTH SF COSSFH 6.1	05/01/2025	Call 100.0000	XXX	270,000	270,000	270,000	270,000						270,000				8,327	11/01/2041	1.A FE
19685E-AB-7	COLT Funding LLC COLT 2022-2 A2 3.352%	06/01/2025	Paydown	XXX	50,319	50,319	50,319	50,313		6		6		50,319				646	02/25/2067	1.A FE
19688L-AC-6	COLT Funding LLC COLT 2022-5 A3 4.550%	06/01/2025	Paydown	XXX	150,717	150,717	147,861	148,112		2,604		2,604		150,717				2,937	03/25/2067	1.F FE
22757C-AA-0	Cross Mortgage Trust H7 A1 Y Y 5.585%	05/01/2025	Paydown	XXX	376,271	376,271	376,047	376,079		192		192		376,271				8,372	11/25/2069	1.A
22757C-AA-0	Cross Mortgage Trust H7 A1 Y Y 5.585%	06/01/2025	Paydown	XXX	147,463	147,463	147,375	147,387		75		75		147,463				4,118	11/25/2069	1.A FM
22757C-AD-4	Cross Mortgage Trust H7 A2 Y Y 5.818%	05/01/2025	Paydown	XXX	430,024	430,024	430,018	430,024						430,024				9,967	11/25/2069	1.A
22757C-AD-4	Cross Mortgage Trust H7 A2 Y Y 5.818%	06/01/2025	Paydown	XXX	168,529	168,529	168,526	168,529						168,529				4,902	11/25/2069	1.A FM
22757C-AE-2	Cross Mortgage Trust H7 A3 Y Y 5.970%	06/01/2025	Paydown	XXX	239,421	239,421	239,418	239,434		(13)		(13)		239,421				6,103	11/25/2069	1.F FE
22757H-AC-5	Cross Mortgage Trust SERIES 2024-H5 CLAS	06/01/2025	Paydown	XXX	57,335	57,335	57,334	57,351		(16)		(16)		57,335				1,467	08/26/2069	1.F FE
251513-AQ-0	Deutsche Alt-A Securities INC DBALT 2006	06/01/2025	Paydown	XXX	10,713	11,547	9,656	10,264		448		448		10,713				219	10/25/2036	1.B FM
251513-BB-2	Deutsche Alt-A Securities INC DBALT 2006	06/01/2025	Paydown	XXX	43,996	43,996	41,527	41,527						41,527		2,469	2,469	935	10/25/2036	1.A FM
25151E-AB-9	Deutsche Alt-A Securities INC DBALT 2006	06/01/2025	Paydown	XXX	14,706	14,614	11,947	12,785		1,921		1,921		14,706				243	07/25/2036	1.A FM

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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
31350A-CG-1	FEDERAL HOME LOAN MORTGAGE COR 0T FEDMFH	04/15/2025	Call 100.0000	XXX	5,000	5,000	5,036	5,026		(1)		(1)		5,025		(25)	(25)	53	01/15/2036	1.B FE
3137H6-L2-9	Freddie Mac 0T FEDMFH 3.15 10/15/2036	06/16/2025	Call 100.0000	XXX	80,000	80,000	81,599	81,344		(36)		(36)		81,308		(1,308)	(1,308)	1,050	10/15/2036	1.B FE
31572L-AC-0	Ellington Financial Mortgage T EFMT 2021	06/01/2025	Paydown	XXX	8,319	8,319	5,973	6,163		2,157		2,157		8,319				42	06/25/2066	1.A FM
31573W-AB-7	Ellington Financial Mortgage T EFMT 2020	06/01/2025	Paydown	XXX	4,191	4,191	4,191	4,158		33		33		4,191				26	10/25/2065	1.A FM
31684F-AA-2	FIGRE Trust HE5 A N Y 5.440% 10/25/54	06/25/2025	Paydown	XXX	1,928,010	1,928,010	1,927,503	1,927,814		196		196		1,928,010				43,301	10/25/2054	1.A FE
31684F-AB-0	FIGRE Trust HE5 B N Y 5.590% 10/25/54	06/25/2025	Paydown	XXX	110,172	110,172	110,156	110,166		6		6		110,172				2,543	10/25/2054	1.D FE
31684F-AC-8	FIGRE Trust HE5 C N Y 5.700% 10/25/54	06/25/2025	Paydown	XXX	88,138	88,138	88,017	88,018		119		119		88,138				2,074	10/25/2054	1.G FE
36168W-AA-9	GCAT GCAT 2022-NQM5 A1 5.710% 08/25/67	06/01/2025	Paydown	XXX	184,426	184,426	178,594	180,623		3,803		3,803		184,426				4,288	08/25/2067	1.A FM
36168W-AB-7	GCAT GCAT 2022-NQM5 A2 5.710% 08/25/67	06/01/2025	Paydown	XXX	116,725	116,725	111,762	112,903		3,822		3,822		116,725				2,714	08/25/2067	1.B FM
36169D-AA-0	GCAT GCAT 2023-NQM2 A1 5.837% 11/25/67	06/01/2025	Paydown	XXX	240,246	240,246	237,854	238,091		2,155		2,155		240,246				5,822	11/25/2067	1.A FM
36171F-AA-1	GCAT GCAT 2023-NQM4 A1 4.250% 05/25/67	05/01/2025	Paydown	XXX	911,803	911,803	833,686	835,963		75,840		75,840		911,803				14,113	05/25/2067	1.A FE
36171F-AA-1	GCAT GCAT 2023-NQM4 A1 4.250% 05/25/67	06/01/2025	Paydown	XXX	424,068	424,068	387,736	388,795		35,272		35,272		424,068				9,011	05/25/2067	1.A FM
36171F-AB-9	GCAT GCAT 2023-NQM4 A2 4.250% 05/25/67	06/01/2025	Paydown	XXX	77,332	77,332	69,734	69,954		7,378		7,378		77,332				1,339	05/25/2067	1.C FE
36171F-AC-7	GCAT GCAT 2023-NQM4 A3 4.250% 05/25/67	06/01/2025	Paydown	XXX	119,299	119,299	105,160	105,565		13,734		13,734		119,299				2,065	05/25/2067	1.F FE
36171H-AB-5	GCAT 5.756% 04/25/70	06/25/2025	Paydown	XXX	4,939	4,939	4,939							4,939				24	04/25/2070	1.C FE
36171H-AC-3	GCAT 6.009% 04/25/70	06/01/2025	Paydown	XXX	27,908	27,908	27,908							27,908				140	04/25/2070	1.G FE
36185N-7E-4	GMAC Mortgage Corporation Loan GMACM 200	06/01/2025	Paydown	XXX	634	634	633	633		2		2		634				13	06/19/2035	1.A FM
362341-4D-8	GSR Mortgage Loan Trust GSR 2006-AR1 2A4	06/01/2025	Paydown	XXX	29,621	27,921	26,750	27,153		2,468		2,468		29,621				610	01/25/2036	1.A FM
36249B-AD-2	GSAA Home Equity Trust GSAA 2007-7 A4	06/25/2025	Paydown	XXX	8,232	8,232	7,141	8,230		2		2		8,232				101	07/25/2037	1.A FM
36831C-AB-8	GCAT SERIES 2024-NQM2 CLASS A2 144A 6	06/01/2025	Paydown	XXX	181,875	181,875	181,874	181,875						181,875				4,714	06/25/2059	1.C FE
437920-AC-5	HOMES TRUST AFC2 A1 Y Y 5.576% 10/25/5	06/01/2025	Paydown	XXX	290,345	290,345	290,340	290,340		5		5		290,345				6,563	10/25/2059	1.A FE
437920-AE-1	HOMES TRUST AFC2 A3 Y Y 5.982% 10/25/5	06/01/2025	Paydown	XXX	96,782	96,782	96,781	96,782						96,782				2,347	10/25/2059	1.F FE
45129Y-3W-4	IDAHO HOUSING AND FINANCE ASSO 45129Y3W4	04/01/2025	Call 100.0000	XXX	20,000	20,000	19,743	19,752		2		2		19,753		247	247	882	07/01/2043	1.B FE
45129Y-4D-5	IDAHO HOUSING AND FINANCE ASSO IDSSFH 6	05/01/2025	Call 100.0000	XXX	200,000	200,000	200,000	200,000						200,000				9,394	01/01/2054	1.B FE
45276K-AA-5	Imperial Fund LLC IMPRL 2022-NQM3 A1 4	05/01/2025	Paydown	XXX	39,690	39,690	39,689	39,927		(238)		(238)		39,690				623	05/25/2067	1.A FE
45276K-AA-5	Imperial Fund LLC IMPRL 2022-NQM3 A1 4	06/01/2025	Paydown	XXX	6,128	6,128	6,128	6,165		(37)		(37)		6,128				134	05/25/2067	1.A FM
456606-AF-9	Indymac Home Equity Loan Asset INHEL 200	06/25/2025	Paydown	XXX	694	694	363	357	6			6		363		331	331	19	02/25/2030	1.A FM
456606-AF-9	Indymac Home Equity Loan Asset INHEL 200	05/25/2025	Paydown	XXX	1,103	1,103	577	568	10			10		577		526	526	24	02/25/2030	6.
45660L-A2-5	IndyMac INDX Mortgage Loan Tru RAST 2005	06/25/2025	Paydown	XXX	13,138	13,138	8,797	8,797						8,797		4,341	4,341	294	10/25/2035	5.B FM
45660L-QW-2	IndyMac INDX Mortgage Loan Tru AR13 1A1	06/01/2025	Paydown	XXX	359	359	278	339		20		20		359				5	08/25/2035	3.C FM

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									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
45669W-AC-0	IndyMac INDX Mortgage Loan Tru INDX 2007	06/25/2025	Paydown	XXX	72,818	72,818	62,342	61,057		11,761		11,761		72,818				994	08/25/2037	1.A FM
465976-AB-4	JP Morgan Mortgage Trust JPMMT 2022-LTV1	06/01/2025	Paydown	XXX	24,667	24,667	24,152	24,233		433		433		24,667				346	07/25/2052	1.B FM
465983-AC-8	JP Morgan Mortgage Trust NQM1 A3 Y Y 5	06/01/2025	Paydown	XXX	281,544	281,544	281,542	281,542		2		2		281,544				6,954	02/25/2064	1.G FE
46631J-AL-2	JP Morgan Mortgage Trust JPMMT 2007-A4 3	06/01/2025	Paydown	XXX	232	232	214	215		17		17		232				5	06/25/2037	2.C FM
46640M-AC-4	JP Morgan Mortgage Trust JPMMT 2013-3 A3	06/01/2025	Paydown	XXX	32,539	32,539	32,330	32,419		120		120		32,539				399	07/25/2043	1.A FM
46654W-BS-9	JP Morgan Mortgage Trust JPMMT 2022-1 A1	06/01/2025	Paydown	XXX	1,118,801	1,118,801	1,075,098	1,077,883		40,918		40,918		1,118,801				11,819	07/25/2052	1.A FM
46655N-AB-6	JP Morgan Mortgage Trust JPMMT 2022-7 1A	06/01/2025	Paydown	XXX	73,494	73,494	65,191	65,532		7,962		7,962		73,494				968	12/25/2052	1.A FM
46655V-BU-5	JP Morgan Mortgage Trust JPMMT 2022-8 A1	06/01/2025	Paydown	XXX	28,548	28,548	27,486	27,586		962		962		28,548				559	01/25/2053	1.A FM
46659A-AA-2	JP MORGAN MORTGAGE TRUST JPMMT 6.000%	05/01/2025	Paydown	XXX	104,988	104,988	104,857	104,857		131		131		104,988				2,389	04/25/2055	1.A FE
46659A-AA-2	JP MORGAN MORTGAGE TRUST JPMMT 6.000%	06/01/2025	Paydown	XXX	63,433	63,433	63,354	63,354		79		79		63,433				1,903	04/25/2055	1.A FM
46659A-AT-1	JP Morgan Mortgage Trust 6.225% 04/25/	06/01/2025	Paydown	XXX	168,421	168,421	168,248	168,248		174		174		168,421				4,452	04/25/2055	1.B FE
46659A-AU-8	JP Morgan Mortgage Trust 6.000% 04/25/	06/01/2025	Paydown	XXX	336,843	336,843	334,948	334,956		1,887		1,887		336,843				8,583	04/25/2055	1.B FE
525221-EM-5	Lehman XS Trust LXS 2005-7N 1A1A 4.974	06/25/2025	Paydown	XXX	31,272	31,272	27,962	28,833		2,439		2,439		31,272				566	12/25/2035	1.A FM
52522C-AG-8	Lehman XS Trust LXS 2006-14N 3A2 4.673	06/25/2025	Paydown	XXX	16,797	16,797	12,915	16,147		650		650		16,797				329	08/25/2036	1.A FM
550786-AS-6	LVII RESECURITIZATION TRUST LV LVII 2009	06/01/2025	Paydown	XXX	659,011	659,011	398,571	587,525						587,525		71,487	71,487	14,709	11/25/2037	1.A FM
57586N-MW-8	MASSACHUSETTS ST HSG FIN AGY MA MASHSG 4	05/01/2025	Call 100.0000	XXX	65,000	65,000	65,000	65,000						65,000				1,091	12/01/2027	1.C FE
585494-AA-5	Mello Mortgage Capital Accepta MELLO 202	06/01/2025	Paydown	XXX	52,834	52,834	44,249	44,769		8,066		8,066		52,834				558	06/25/2051	1.A FM
59982D-AA-7	MILL CITY MORTGAGE LOAN TRUST 3.000% 0	06/02/2025	Paydown	XXX	71,673	71,673	65,050	71,802		(129)		(129)		71,673				1,448	08/01/2069	2.C FE
59992O-AA-3	Mill City Mortgage Trust SERIES 2024-RS1	06/01/2025	Paydown	XXX	58,004	58,004	53,650	53,032		4,972		4,972		58,004				1,061	11/01/2069	2.C FE
61748J-AE-7	Morgan Stanley Mortgage Loan T MSM 2006-	06/25/2025	Paydown	XXX	106,615	106,615	25,596	25,302	294			294		25,596		81,020	81,020	247	08/25/2036	6.
61778L-AE-5	MORGAN STANLEY RESIDENTIAL MO 5.864% 0	06/24/2025	Paydown	XXX	25,445	25,445	25,445							25,445				124	05/25/2070	1.G FE
64830G-AB-2	New Residential Mortgage Loan NRZT 2018-	06/01/2025	Paydown	XXX	18,389	18,389	18,787	18,638		(249)		(249)		18,389				309	12/25/2057	1.A FM
64832C-AE-3	NEW RESIDENTIAL MORTGAGE LOAN 5.985% 0	06/10/2025	Redemption 100.0000	XXX	39,530	39,530	39,529			1		1		39,530				22,943	05/25/2065	1.G FE
649883-ZZ-1	NEW YORK ST MORTGAGE AGENCY NY NYSHSG 3	04/01/2025	Call 100.0000	XXX	35,000	35,000	36,335	35,000						35,000				674	10/01/2044	1.B FE
65539C-BA-3	NMRR 2011-4RA 3A3 NMRR 2011-4RA 3A3 4	06/01/2025	Paydown	XXX	33,147	33,147	26,498	30,183		2,964		2,964		33,147				738	12/26/2035	1.A FM
670843-AA-9	Onslow Bay Financial LLC OBX 2023-NQM2 A	06/01/2025	Paydown	XXX	334,941	334,941	334,262	335,505		(564)		(564)		334,941				8,443	01/25/2062	1.A FE
670855-AB-1	Onslow Bay Financial LLC OBX 2023-NQM1 A	06/01/2025	Paydown	XXX	75,119	75,119	74,739	74,748		371		371		75,119				2,012	11/25/2062	1.C FE
67117D-AB-6	Onslow Bay Financial LLC OBX 2022-NQM7 A	06/25/2025	Paydown	XXX	40,518	40,518	40,435	40,964		(446)		(446)		40,518				936	08/25/2062	1.C FE
67117P-AA-1	Onslow Bay Financial LLC OBX 2023-NQM3 A	05/01/2025	Paydown	XXX	162,410	162,410	162,410	162,410						162,410				3,460	02/25/2063	1.A FE

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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	
67117P-AA-1	Onslow Bay Financial LLC OBX 2023-NQM3 A	06/01/2025	Paydown	XXX	27,138	27,138	27,138	27,138						27,138				807	02/25/2063	1.A FM
67117P-AB-9	Onslow Bay Financial LLC OBX 2023-NQM3 A	06/01/2025	Paydown	XXX	189,535	189,535	189,468	189,535						189,535				4,653	02/25/2063	1.C FE
67117Y-AB-6	Onslow Bay Financial LLC OBX 2023-NQM6 A	06/01/2025	Paydown	XXX	309,564	309,564	309,561	309,561		4		4		309,564				8,482	07/25/2063	1.C FE
67117Y-AB-0	Onslow Bay Financial LLC OBX 2022-NQM8 A	06/01/2025	Paydown	XXX	343,209	343,209	337,825	339,775		3,434		3,434		343,209				8,721	09/25/2062	1.C FE
67118L-AA-9	Onslow Bay Financial LLC OBX 2022-NQM9 A	06/01/2025	Paydown	XXX	1,119,759	1,119,759	1,115,604	1,120,582		(824)		(824)		1,119,759				29,519	09/25/2062	1.A FE
67118L-AC-5	Onslow Bay Financial LLC OBX 2022-NQM9 A	06/01/2025	Paydown	XXX	91,972	91,972	90,378	90,857		1,115		1,115		91,972				2,425	09/25/2062	1.C FE
67118X-AA-3	Onslow Bay Financial LLC NQM6 A1 Y Y 6	05/01/2025	Paydown	XXX	908,798	908,798	908,789	908,789		9		9		908,798				22,248	02/25/2064	1.A FE
67118X-AA-3	Onslow Bay Financial LLC NQM6 A1 Y Y 6	06/01/2025	Paydown	XXX	426,428	426,428	426,424	426,424		4		4		426,428				13,746	02/25/2064	1.A FM
67118X-AB-1	Onslow Bay Financial LLC NQM6 A2 Y Y 6	06/01/2025	Paydown	XXX	424,312	424,312	424,307	424,307		5		5		424,312				11,887	02/25/2064	1.C FE
67119E-AB-2	Onslow Bay Financial LLC NQM11 A2 Y Y	06/01/2025	Paydown	XXX	269,814	269,814	269,809	269,814						269,814				6,813	06/25/2064	1.C FE
67119F-AA-1	Onslow Bay Financial LLC NQM7 A1 Y Y 6	05/01/2025	Paydown	XXX	1,467,759	1,467,759	1,467,753	1,467,759						1,467,759				34,491	03/25/2064	1.A FE
67119F-AA-1	Onslow Bay Financial LLC NQM7 A1 Y Y 6	06/01/2025	Paydown	XXX	346,913	346,913	346,912	346,913						346,913				10,829	03/25/2064	1.A FM
67119F-AB-9	Onslow Bay Financial LLC NQM7 A2 Y Y 6	06/01/2025	Paydown	XXX	226,834	226,834	226,834	226,834						226,834				5,849	03/25/2064	1.C FE
67120G-AD-0	Onslow Bay Financial LLC NQM16 A2 Y Y	05/01/2025	Paydown	XXX	95,242	95,242	95,240	95,240		2		2		95,242				2,080	10/25/2064	1.A
67120G-AD-0	Onslow Bay Financial LLC NQM16 A2 Y Y	06/01/2025	Paydown	XXX	41,499	41,499	41,498	41,498		1		1		41,499				1,189	10/25/2064	1.A FM
67120G-AE-8	Onslow Bay Financial LLC NQM16 A3 Y Y	06/01/2025	Paydown	XXX	44,864	44,864	44,864	44,864		(1)		(1)		44,864				1,320	10/25/2064	1.A FM
67120G-AE-8	Onslow Bay Financial LLC NQM16 A3 Y Y	05/01/2025	Paydown	XXX	102,964	102,964	102,964	102,965		(1)		(1)		102,964				2,309	10/25/2064	1.F FE
67121C-AA-4	ONSLOW BAY FINANCIAL LLC 5.905% 02/25/	05/27/2025	Paydown	XXX	74,088	74,088	74,088							74,088				478	02/25/2055	1.A
67121C-AA-4	ONSLOW BAY FINANCIAL LLC 5.905% 02/25/	06/25/2025	Paydown	XXX	43,514	43,514	43,514							43,514				639	02/25/2055	1.A FE
67121L-AC-0	ONSLOW BAY FINANCIAL LLC OBX 2 5.706%	06/14/2025	Redemption 100.0000	XXX	17,490	17,490	17,490							17,490				14,265	05/25/2065	1.F FE
673911-AD-5	ONSLOW BAY FINANCIAL LLC OBX 2 5.863%	06/01/2025	Paydown	XXX	94,047	94,047	94,046	94,047						94,047				2,320	11/25/2064	1.C FE
673911-AE-3	ONSLOW BAY FINANCIAL LLC OBX 2 6.015%	06/01/2025	Paydown	XXX	192,917	192,917	192,916	192,933		(15)		(15)		192,917				4,882	11/25/2064	1.F FE
673913-AB-5	Onslow Bay Financial LLC 5.662% 10/25/	06/01/2025	Paydown	XXX	145,487	145,487	145,487	145,487						145,487				3,282	10/25/2064	1.C FE
673913-AC-3	Onslow Bay Financial LLC 5.865% 10/25/	06/01/2025	Paydown	XXX	232,214	232,214	232,214	232,214						232,214				5,426	10/25/2064	1.F FE
67448G-AA-1	Onslow Bay Financial LLC OBX 2023-NQM4 A	05/01/2025	Paydown	XXX	40,718	40,718	40,521	40,525		193		193		40,718				908	03/25/2063	1.A FE
67448G-AA-1	Onslow Bay Financial LLC OBX 2023-NQM4 A	06/01/2025	Paydown	XXX	15,962	15,962	15,885	15,886		76		76		15,962				488	03/25/2063	1.A FM
67449D-AB-5	Onslow Bay Financial LLC NQM15 A2 Y Y	05/01/2025	Paydown	XXX	122,143	122,143	122,143	122,143						122,143				2,478	10/25/2064	1.A
67449D-AB-5	Onslow Bay Financial LLC NQM15 A2 Y Y	06/01/2025	Paydown	XXX	38,223	38,223	38,223	38,223						38,223				1,065	10/25/2064	1.A FM
67449D-AC-3	Onslow Bay Financial LLC NQM15 A3 Y Y	06/01/2025	Paydown	XXX	51,600	51,600	51,600	51,602		(1)		(1)		51,600				1,476	10/25/2064	1.A FM

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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
67449D-AC-3	Onslow Bay Financial LLC NQM15 A3 Y Y	05/01/2025	Paydown	XXX	164,893	164,893	164,892	164,897		(4)		(4)		164,893				3,436	10/25/2064	1.F FE
67756Q-5Q-6	OHIO ST HSG FIN AGY RESIDENTIA OHSHSG 6	06/02/2025	Call 100.0000	XXX	115,000	115,000	115,000	115,000						115,000				5,250	09/01/2053	1.B FE
69377T-AA-4	PRKCM Trust PRKCM 2022-AFC2 A1 5.335%	05/01/2025	Paydown	XXX	368,244	368,244	368,236	371,006		(2,762)		(2,762)		368,244				7,313	08/25/2057	1.A FE
69377T-AA-4	PRKCM Trust PRKCM 2022-AFC2 A1 5.335%	06/01/2025	Paydown	XXX	147,809	147,809	147,806	148,918		(1,109)		(1,109)		147,809				3,943	08/25/2057	1.A FM
73015C-BD-4	PMT Loan Trust INV2 A28 Y Y 6.000% 12/	06/01/2025	Paydown	XXX	323,396	323,396	323,851	323,849		(453)		(453)		323,396				7,770	12/25/2059	1.C FE
749228-AJ-1	Residential Accredit Loans In RALI 2006-	06/01/2025	Paydown	XXX	64,442	79,341	64,922	69,131		(4,688)		(4,688)		64,442				2,530	04/25/2036	3.C FM
74927X-AE-2	RBSGC Mortgage Pass Through Ce RBSGC 200	06/01/2025	Paydown	XXX	15,601	15,601	8,879	8,879						8,879		6,722	6,722	442	01/25/2037	5.B FM
74938F-AW-8	Woodward Capital Management RCKT 2022-1	06/01/2025	Paydown	XXX	587,331	587,331	571,090	572,688		14,643		14,643		587,331				5,820	01/25/2052	1.A FM
74939F-AA-5	Woodward Capital Management CES4 A1A Y Y	05/01/2025	Paydown	XXX	420,720	420,720	420,715	420,715		5		5		420,720				9,699	06/25/2044	1.A FE
74939F-AA-5	Woodward Capital Management CES4 A1A Y Y	06/01/2025	Paydown	XXX	222,209	222,209	222,206	222,206		3		3		222,209				6,830	06/25/2044	1.A FM
74939F-AB-3	Woodward Capital Management CES4 A1B Y Y	05/01/2025	Paydown	XXX	46,747	46,747	46,746	46,746						46,747				1,104	06/25/2044	1.A FE
74939F-AB-3	Woodward Capital Management CES4 A1B Y Y	06/01/2025	Paydown	XXX	24,690	24,690	24,690	24,690						24,690				777	06/25/2044	1.A FM
74958W-AB-2	Residential Funding Mtg Sec I RFMSI 2007	06/01/2025	Paydown	XXX	18,002	21,577	13,018	13,018						13,018		4,984	4,984	435	02/25/2037	5.A FM
74958X-AB-0	Residential Funding Mtg Sec I RFMSI 2007	06/01/2025	Paydown	XXX	4,974	6,304	5,297	5,584		(610)		(610)		4,974				146	04/25/2037	1.A FM
75410R-AS-5	Rate Mortgage Trust RATE 2022-J1 A17 2	06/01/2025	Paydown	XXX	388,084	388,084	371,893	373,058		15,026		15,026		388,084				4,054	01/25/2052	1.A FM
75410R-AU-0	Rate Mortgage Trust RATE 2022-J1 A19 3	06/01/2025	Paydown	XXX	77,617	77,617	76,610	76,688		928		928		77,617				973	01/25/2052	1.A FM
76113N-AC-7	Residential Asset Securitizati RAST 2006	06/01/2025	Paydown	XXX	6,904	6,904	5,530	5,530						5,530		1,374	1,374	153	07/25/2036	4.B FM
78432B-AB-5	SG Capital Partners SGR 2019-3 A2 2.87	06/01/2025	Paydown	XXX	46,190	46,190	46,190	46,138		52		52		46,190				569	09/25/2059	1.A FM
81743C-AE-5	SEQUOIA MORTGAGE TRUST 5 A5 Y Y 6.000%	05/01/2025	Paydown	XXX	637,409	637,409	633,823	633,823		3,586		3,586		637,409				14,285	06/25/2054	1.A FE
81743C-AE-5	SEQUOIA MORTGAGE TRUST 5 A5 Y Y 6.000%	06/01/2025	Paydown	XXX	277,860	277,860	276,297	276,297		1,563		1,563		277,860				8,336	06/25/2054	1.A FM
81743C-AV-7	SEQUOIA MORTGAGE TRUST 5 A20 Y Y 6.000	05/01/2025	Paydown	XXX	204,881	204,881	202,256	202,256		2,625		2,625		204,881				4,592	06/25/2054	1.A FE
81743C-AV-7	SEQUOIA MORTGAGE TRUST 5 A20 Y Y 6.000	06/01/2025	Paydown	XXX	89,312	89,312	88,168	88,168		1,144		1,144		89,312				2,679	06/25/2054	1.A FM
81744Y-AA-4	Sequoia Mortgage Trust SEMT 2013-4 A1	06/01/2025	Paydown	XXX	3,346	3,346	2,993	3,242		104		104		3,346				32	04/25/2043	1.A FM
81745B-AB-1	Sequoia Mortgage Trust SEMT 2013-6 A2	06/01/2025	Paydown	XXX	5,451	5,451	5,264	5,390		61		61		5,451				69	05/25/2043	1.A FM
81745C-AA-1	Sequoia Mortgage Trust SEMT 2013-7 A1	06/01/2025	Paydown	XXX	7,625	7,625	7,528	7,588		38		38		7,625				89	06/25/2043	1.A FM
81745M-AA-9	Sequoia Mortgage Trust SEMT 2013-2 A 1	06/01/2025	Paydown	XXX	6,302	6,302	5,486	6,064		238		238		6,302				47	02/25/2043	1.A FM
81746R-CC-1	SEMT 2016-2 B2 SEMT 2016-2 B2 3.762% 0	06/01/2025	Paydown	XXX	60,010	60,010	57,624	58,351		1,659		1,659		60,010				1,038	08/25/2046	1.A FM
86359B-RC-7	STRUCTURED ASSET SECURITIES CO SASC 2004	06/01/2025	Paydown	XXX	53,700	53,700	54,237	52,692		1,008		1,008		53,700				1,278	05/25/2034	1.A FM
89183G-AA-4	Towd Point Mortgage Trust 4 A1A Y Y 4	04/01/2025	BANK OF AMERICA	XXX	(39,995)	(40,501)	(39,724)	(39,733)		(1,368)		(1,368)		(41,101)		1,105	1,105	51,632	10/27/2064	1.A

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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
89183G-AA-4	Towd Point Mortgage Trust 4 A1A Y Y 4	03/01/2025	Paydown	XXX	40,501	40,501	39,724	39,733		769		769		40,501				447	10/27/2064	1.A
89183G-AB-2	Towd Point Mortgage Trust 4 A1B Y Y 4	05/01/2025	Paydown	XXX	127,634	127,634	124,310	124,341		3,293		3,293		127,634				2,156	10/27/2064	1.A
89183G-AB-2	Towd Point Mortgage Trust 4 A1B Y Y 4	06/01/2025	Paydown	XXX	53,270	53,270	51,883	51,896		1,375		1,375		53,270				1,180	10/27/2064	1.B FM
92538N-AA-5	Verus Securitization Trust VERUS 2022-4	05/01/2025	Paydown	XXX	22,435	22,435	22,435	22,707		(272)		(272)		22,435				389	04/25/2067	1.A FE
92538N-AA-5	Verus Securitization Trust VERUS 2022-4	06/01/2025	Paydown	XXX	21,318	21,318	21,318	21,576		(258)		(258)		21,318				477	04/25/2067	1.A FM
92538N-AB-3	Verus Securitization Trust VERUS 2022-4	06/01/2025	Paydown	XXX	54,692	54,692	51,479	51,695		2,997		2,997		54,692				1,147	04/25/2067	1.C FE
92539D-AB-4	Verus Securitization Trust VERUS 2023-2	06/01/2025	Paydown	XXX	632,703	632,703	632,699	632,703						632,703				16,738	03/25/2068	1.C FE
92539G-AB-7	Verus Securitization Trust VERUS 2023-3	06/01/2025	Paydown	XXX	88,538	88,538	88,537	88,538						88,538				2,333	03/25/2068	1.C FE
92539T-AB-9	Verus Securitization Trust 4 A2 Y Y 6	06/01/2025	Paydown	XXX	266,695	266,695	266,693	266,693		2		2		266,695				6,987	05/25/2068	1.C FE
92540R-AE-4	Verus Securitization Trust 5.894% 11/2	06/01/2025	Paydown	XXX	225,221	225,221	225,217	225,218		2		2		225,221				5,630	11/25/2069	1.F FE
92839H-AA-4	Vista Point Securitization Tru CES1 A1 Y	06/01/2025	Paydown	XXX	759,273	759,273	759,265	759,273						759,273				22,114	05/25/2054	1.A FE
92925G-AA-1	WAMU Mortgage Pass-Through Cer WAMU 2006	06/01/2025	Paydown	XXX	4,095	4,629	3,472	3,747		349		349		4,095				85	12/25/2036	1.A FM
933637-AD-2	WAMU Mortgage Pass-Through Cer WAMU 2006	06/01/2025	Paydown	XXX	147,722	147,722	124,643	132,247		15,474		15,474		147,722				2,137	01/25/2037	1.A FM
94980G-BB-6	WELLS FARGO HOME EQUITY TRUST WFHET 2004	06/01/2025	Paydown	XXX	389,299	389,299	340,336	380,134		9,165		9,165		389,299				7,628	09/25/2034	1.A FM
94987X-AE-7	WFMLT 2011-RR4 1A2 WFMLT 2011-RR4 1A2	06/01/2025	Paydown	XXX	8,646	10,534	7,808	8,372		273		273		8,646				253	06/27/2036	1.A FM
12643H-AM-2	Credit Suisse Mortgage Trust CSMC 2010-3	06/01/2025	Paydown	XXX	55,779	55,779	53,582	55,218		560		560		55,779				868	12/26/2036	1.A FM
1059999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					28,721,167	28,852,258	27,811,098	27,831,354	13,736	362,354	13,151	362,939		28,482,292		238,878	238,878	743,730	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)																				
05606D-AS-7	BX Trust BX 2022-PSB A 6.764% 08/15/39	05/15/2025	Paydown	XXX	3,879,052	3,879,052	3,853,269	3,860,420		18,632		18,632		3,879,052				97,453	08/15/2039	1.A FM
05609V-AN-5	BX Trust BX 2021-VOLT E 6.428% 09/15/3	06/15/2025	Paydown	XXX	161,969	161,969	154,693	156,826		5,143		5,143		161,969				5,278	09/15/2036	1.A FM
05613Q-AC-4	BX Trust SERIES 2024-AIR2 CLASS B 144A	04/15/2025	Paydown	XXX	91,845	91,845	91,615	91,615		230		230		91,845				1,892	10/15/2041	1.D FE
12433C-AA-3	BX Trust AIRC A N Y 6.004% 08/15/39	04/15/2025	Paydown	XXX	120,050	120,050	119,750	119,769		281		281		120,050				2,431	08/15/2039	1.A FE
12433C-AC-9	BX Trust SERIES 2024-AIRC CLASS B 144A	04/15/2025	Paydown	XXX	117,122	117,122	116,829	116,849		272		272		117,122				2,549	08/15/2039	1.D FE
12433C-AE-5	BX Trust SERIES 2024-AIRC CLASS C 144A	04/15/2025	Paydown	XXX	234,244	234,244	233,658	233,700		544		544		234,244				5,451	08/15/2039	1.G FE
33767J-AA-0	Firstkey Homes Trust FKH 2020-SFR2 A 1	06/01/2025	Paydown	XXX	118,945	118,945	107,738	113,878		5,068		5,068		118,945				632	10/19/2037	1.A FE
40442A-AA-7	Hospitality Investors Trust HIT 2022-HI3	06/15/2025	Paydown	XXX	3,776,899	3,776,899	3,757,979	3,763,548		13,351		13,351		3,776,899				115,323	07/15/2039	1.A FM
40442A-AC-3	Hospitality Investors Trust HIT 2022-HI3	06/15/2025	Paydown	XXX	1,403,514	1,403,514	1,396,483	1,398,525		4,989		4,989		1,403,514				47,940	07/15/2039	1.A FM
43730X-AB-0	Home Partners of America Trust 2.649%	06/01/2025	Paydown	XXX	74,567	74,567	74,564	74,564		3		3		74,567				887	01/17/2041	1.C FE
43730X-AC-8	Home Partners of America Trust 2.799%	06/01/2025	Paydown	XXX	28,823	28,823	28,822	28,822		1		1		28,823				362	01/17/2041	1.F FE

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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
43732V-AC-0	Home Partners of America Trust HPA 2021-	05/01/2025	Paydown	XXX	253	253	221	235		17		17		253				3	12/17/2026	1.D FE
68275C-AC-2	1345 Ave of the Americas & Par FB 2005-1	06/10/2025	Paydown	XXX	4,917,040	4,917,040	5,557,792	4,998,834		(81,794)		(81,794)		4,917,040				129,761	08/10/2035	1.A FM
68275C-AD-0	1345 Ave of the Americas & Par FB 2005-1	06/10/2025	Paydown	XXX	4,328,000	4,328,000	3,749,723	4,274,056		53,944		53,944		4,328,000				115,168	08/10/2035	1.A FM
68275C-AE-8	1345 Ave of the Americas & Par FB 2005-1	06/08/2025	Paydown	XXX	4,328,000	4,328,000	3,695,675	4,262,527		65,473		65,473		4,328,000				115,729	08/10/2035	1.A FM
68373B-AA-9	OPEN Trust OPEN 2023-AIR A 7.402% 10/1	05/15/2025	Paydown	XXX	167,899	167,899	169,158	168,992		(1,093)		(1,093)		167,899				5,165	10/15/2028	1.A FM
95002N-AA-5	Wells Fargo Commercial Mortgag WFCM 2019	06/01/2025	Paydown	XXX	1,267,000	1,267,000	1,159,305	1,172,628		94,372		94,372		1,267,000				16,017	09/15/2031	1.A FE
1079999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					25,015,222	25,015,222	24,267,274	24,835,788		179,433		179,433		25,015,222				662,041	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)																				
09261W-AA-2	BLACKROCK DLF IX 2020 5.791% 07/21/30	04/17/2025	Redemption 100.0000	XXX	6,798,580	6,798,580	6,798,580	6,798,580						6,798,580				392,984	07/21/2030	1.A FE
09261W-AN-4	BLACKROCK DLF IX 2020 2.500% 07/21/30	04/17/2025	Redemption 100.0000	XXX	326,909	326,909	327,399	327,205		(296)		(296)		326,909				50,659	07/21/2030	3.C FE
09262E-AP-8	BLACKROCK DLF IX 3.000% 05/20/35	04/29/2025	Redemption 100.0000	XXX	1,995,669	1,995,669	1,995,669	1,995,669						1,995,669				385,025	05/20/2035	4.B FE
09629P-AA-4	Bluemountain CLO Ltd BLUEM 2018-22A A1	04/15/2025	Paydown	XXX	33,454	33,454	33,036	33,454						33,454				985	07/15/2031	1.A FE
25211A-AE-9	Dewolf Park clo Ltd DWOLF 2017-1A AR 5	04/15/2025	Paydown	XXX	640,139	640,139	633,868	637,987		2,151		2,151		640,139				18,325	10/15/2030	1.A FE
34706C-AA-7	Fortress CBO Investments Ltd FORT 2022-F	06/23/2025	Paydown	XXX	644,303	644,303	617,246	628,445		15,858		15,858		644,303				15,227	02/23/2039	1.A FE
40170F-AA-4	GPIM..18-1 GPIM 2018-1A A1 6.048% 01/15	04/15/2025	Paydown	XXX	2,518,581	2,518,581	2,518,581	2,518,581						2,518,581				79,867	01/15/2031	1.A FE
40170F-AJ-5	GPIM..18-1 4.550% 01/15/31	04/15/2025	Paydown	XXX	42,678	42,678	42,678	42,678						42,678				971	01/15/2031	1.A FE
42704R-AA-9	HERA..21-FL1 HERA 2021-FL1 A 5.479% 02/	06/18/2025	Paydown	XXX	1,121	1,121	1,081	1,104		17		17		1,121				26	02/18/2038	1.A FE
50190F-AE-1	Ladder Capital Commercial Mort LCCM 2021	06/16/2025	Redemption 100.0000	XXX	1,150,000	1,150,000	1,079,850	1,100,557		49,443		49,443		1,150,000				38,637	11/15/2038	1.D FE
50190F-AG-6	Ladder Capital Commercial Mort LCCM 2021	06/16/2025	Call 100.0000	XXX	2,250,000	2,250,000	2,252,900	2,252,388		488		488		2,252,877		(2,877)	(2,877)	80,145	11/15/2038	1.G FE
65251P-AY-9	NewStar Arlington Senior Loan NSLP 2014-	04/25/2025	Paydown	XXX	1,380,555	1,380,555	1,380,555	1,380,555						1,380,555				42,644	04/25/2031	1.A FE
65251P-BA-0	NewStar Arlington Senior Loan NSLP 2014-	04/25/2025	Paydown	XXX	1,892,591	1,892,591	1,892,591	1,892,591						1,892,591				62,958	04/25/2031	1.A FE
69120E-AA-7	Owl Rock CLO Ltd OR 2023-10A A 6.719%	04/04/2025	Redemption 100.0000	XXX	41,000,000	41,000,000	41,000,000	41,000,000						41,000,000				1,301,126	04/20/2035	1.A FE
69120E-AC-3	Owl Rock CLO Ltd OR 2023-10A B 7.869%	04/04/2025	Redemption 100.0000	XXX	7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				259,039	04/20/2035	1.C FE
69291W-AA-0	PFP LTD PFP..24-11 PFP..24-11-A 6.146% 0	05/19/2025	Paydown	XXX	188,547	188,547	188,076	188,076		471		471		188,547				4,948	09/17/2039	1.A FE
979888-AU-8	WOODMONT TRUST WDMNT..18-4A WDMNT 2018-4A	04/20/2025	Paydown	XXX	16,500,000	16,500,000	16,500,000	16,500,000						16,500,000				551,139	04/20/2034	1.C FE
00086A-BC-7	ABPCI Direct Lending Fund CLO ABPCI 2016	05/29/2025	Call 100.0000	XXX	3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				164,401	07/20/2033	1.F FE
12434L-AA-2	BXMT Ltd BXMT 2020-FL2 A 5.328% 02/18/	06/15/2025	Paydown	XXX	35,331	35,331	34,481	35,077		254		254		35,331				647	02/18/2038	1.A FE
15674E-AC-6	Cerberus CERB 2021-1A B 6.418% 04/15/3	04/15/2025	Paydown	XXX	1,114,654	1,114,654	1,114,654	1,114,654						1,114,654				37,432	04/15/2032	1.A FE
15674E-AE-2	Cerberus CERB 2021-1A C 7.118% 04/15/3	04/15/2025	Paydown	XXX	1,193,096	1,193,096	1,193,096	1,193,096						1,193,096				44,288	04/15/2032	1.A FE

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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
15674E-AE-2	Cerberus CERB 2021-1A C 7.118% 04/15/3	04/23/2025	Redemption 100.0000	XXX	2,056,904	2,056,904	2,056,904	2,056,904						2,056,904				79,607	04/15/2032	1.A FE
15674E-AG-7	Cerberus CERB 2021-1A D 8.118% 04/15/3	04/15/2025	Redemption 100.0000	XXX	2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				98,955	04/15/2032	1.A FE
38137Y-AU-5	GoldenTree Loan Management US GLM 2019-4	04/17/2025	Redemption 100.0000	XXX	450,000	450,000	426,375	433,171		16,829		16,829		450,000				14,735	04/24/2031	1.F FE
38137Y-AW-1	GoldenTree Loan Management US GLM 2019-4	04/17/2025	Redemption 100.0000	XXX	2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				86,253	04/24/2031	2.C FE
38175B-AA-2	Golub Capital Partners CLO Ltd GOCAP 201	05/05/2025	Paydown	XXX	15,883	15,883	15,502	15,796		87		87		15,883				479	02/05/2031	1.A FE
38175B-AA-2	Golub Capital Partners CLO Ltd GOCAP 201	05/16/2025	Redemption 100.0000	XXX	41,333	41,333	40,341	41,108		225		225		41,333				1,319	02/05/2031	1.A FE
38175B-AC-8	Golub Capital Partners CLO Ltd GOCAP 201	05/16/2025	Redemption 100.0000	XXX	6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				219,534	02/05/2031	1.A FE
38175B-AE-4	Golub Capital Partners CLO Ltd GOCAP 201	05/16/2025	Redemption 100.0000	XXX	13,200,000	13,200,000	13,117,320	13,143,773		56,227		56,227		13,200,000				477,502	02/05/2031	1.B FE
38176E-AQ-0	GOLUB CAPITAL PARTNERS CLO SERIES 2019-4	04/25/2025	Paydown	XXX	10,000,000	10,000,000	10,001,660	10,002,200		(2,200)		(2,200)		10,000,000				326,787	01/25/2032	1.B FE
38178E-AA-3	Golub Capital Partners CLO Ltd GOCAP 201	06/25/2025	Redemption 100.0000	XXX	15,350,000	15,350,000	14,786,500	14,858,891		491,109		491,109		15,350,000				652,045	07/25/2033	1.A FE
38178E-AG-0	Golub Capital Partners CLO Ltd GOCAP 201	06/25/2025	Redemption 100.0000	XXX	15,350,000	15,350,000	15,350,000	15,350,000						15,350,000				785,706	07/25/2033	1.F FE
65252B-AA-1	Newstar Fairfield Fund CLO LTD FSSLF 201	04/20/2025	Paydown	XXX	802,148	802,148	802,148	802,148						802,148				24,286	04/20/2030	1.A FE
67107K-BB-1	OCP CLO Ltd OCP 2014-7A A2RR 6.181% 07	04/21/2025	Paydown	XXX	11,354,615	11,354,615	11,354,615	11,354,615						11,354,615				365,587	07/20/2029	1.A FE
67107K-BB-1	OCP CLO Ltd OCP 2014-7A A2RR 6.181% 07	05/20/2025	Redemption 100.0000	XXX	4,445,385	4,445,385	4,445,385	4,445,385						4,445,385				165,263	07/20/2029	1.A FE
682337-AA-8	One Eleven Funding Ltd 4.250% 07/19/37	05/28/2025	Call 100.0000	XXX	25,862,254	25,862,254	25,862,254	25,862,254						25,862,254				668,647	07/19/2037	1.A FE
682337-AA-8	One Eleven Funding Ltd 4.250% 07/19/37	04/19/2025	Paydown	XXX	1,177,874	1,177,874	1,177,874	1,177,874						1,177,874				25,030	07/19/2037	1.A FE
69291Q-AA-3	PFP III PFP 2022-9 A 6.588% 08/19/35	06/17/2025	Paydown	XXX	1,642,819	1,642,819	1,617,737	1,626,261		16,558		16,558		1,642,819				49,709	08/19/2035	1.A FE
69700T-AA-2	Palmer Square Credit Funding 4.640% 04	04/20/2025	Paydown	XXX	1,748,902	1,748,902	1,747,719	1,748,177		725		725		1,748,902				40,575	04/20/2037	1.A FE
69702B-AG-6	Palmer Square Loan Funding Ltd PSTAT 202	04/21/2025	Paydown	XXX	5,200,000	5,200,000	5,200,000	5,200,000						5,200,000				189,771	07/20/2029	1.E FE
69703F-AC-5	Palmer Square Loan Funding Ltd PSTAT 202	04/10/2025	Call 100.0000	XXX	9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				283,209	01/25/2032	1.B FE
69703F-AE-1	Palmer Square Loan Funding Ltd PSTAT 202	04/10/2025	Call 100.0000	XXX	2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				79,976	01/25/2032	1.F FE
78485W-AC-3	Starwood Commercial Mortgage T STWD 2019	05/15/2025	Paydown	XXX	137,643	137,643	132,525	135,335		2,308		2,308		137,643				3,366	07/15/2038	1.A FE
78485W-AE-9	Starwood Commercial Mortgage T STWD 2019	05/15/2025	Paydown	XXX	2,500,000	2,500,000	2,453,125	2,478,665		21,335		21,335		2,500,000				63,401	07/15/2038	1.C FE
78485W-AG-4	Starwood Commercial Mortgage T STWD 2019	05/15/2025	Paydown	XXX	13,000,000	13,000,000	12,960,820	12,922,707		77,293		77,293		13,000,000				348,772	07/15/2038	1.F FE
78485W-AJ-8	Starwood Commercial Mortgage T STWD 2019	05/15/2025	Paydown	XXX	1,950,000	1,950,000	1,891,500	1,926,513		23,487		23,487		1,950,000				55,587	07/15/2038	2.A FE
85816W-AE-4	Steele Creek CLO Ltd STCR 2014-1RA B 6	04/21/2025	Paydown	XXX	982,423	982,423	982,423	982,423						982,423				30,886	04/21/2031	1.A FE
1099999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)					239,874,391	239,874,391	238,927,068	239,104,897		772,369		772,369		239,877,268		(2,877)	(2,877)	8,668,460	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	06/17/2025	Redemption 100.0000	XXX	36,321	36,321	36,321	9,673						36,321				549	05/25/2063	1.C PL

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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
04941*-AA-2	Atlas Securitized Products Atlas Securit	04/01/2025	Redemption 100.0000	XXX	81,291	81,291	81,291	35,175						81,291				684	05/25/2063	1.D PL
04941*-AB-0	Atlas Securitized Products Atlas Securit	04/01/2025	Redemption 100.0000	XXX	39,781	39,781	39,781	17,213						39,781				357	05/25/2063	1.D PL
04941*-AC-8	Atlas Securitized Products Atlas Securit	06/17/2025	Redemption 100.0000	XXX	36,321	36,321	36,321	9,673						36,321				549	05/25/2063	1.F PL
04941*-AC-8	Atlas Securitized Products Atlas Securit	04/01/2025	Redemption 100.0000	XXX	81,291	81,291	81,291	35,175						81,291				684	05/25/2063	1.G PL
05368*-AA-3	AVEN HOME 2025-SL2 LLC AVEN 2025 SL2 TLA	06/16/2025	Redemption 100.0000	XXX	138,437	138,437	138,437							138,437				2,139	02/19/2055	1.F PL
05368*-AB-1	AVEN HOME 2025-SL2 LLC AVEN 2025 SL2 TLB	06/16/2025	Redemption 100.0000	XXX	14,167	14,167	14,167							14,167				238	02/19/2055	2.C PL
05368*-AC-9	AVEN HOME 2025-SL2 LLC AVEN 2025 SL2 TLC	06/16/2025	Redemption 100.0000	XXX	15,186	15,186	15,186							15,186				297	03/15/2055	3.C PL
05551C-AA-3	BIB CENTRAL AMERICAN CARD RECE BIBCARD 2	04/07/2025	Paydown	XXX	3,352,848	3,352,848	3,352,848	3,352,848						3,352,848				58,675	01/07/2030	1.G FE
193938-AB-3	College Ave Student Loans A A2 Y Y 5.3	06/25/2025	Paydown	XXX	28,283	28,283	28,278	28,278		5		5		28,283				588	05/25/2055	1.A FE
19424W-AB-3	College Ave Student Loans CASL 2021-C A2	06/25/2025	Paydown	XXX	11,789	11,789	9,974	10,117		1,672		1,672		11,789				111	07/26/2055	1.A FE
19425A-AA-2	College Ave Student Loans B A1 Y Y 5.2	06/25/2025	Paydown	XXX	35,515	35,515	34,277	34,385		1,130		1,130		35,515				761	06/25/2052	1.A FE
19425M-AA-6	College Ave Student Loans CASL 2023-B A1	06/25/2025	Paydown	XXX	101,656	101,656	101,629	101,630		25		25		101,656				2,741	06/25/2054	1.A FE
28627L-AA-5	ELFI Graduate Loan Program LLC A A Y Y	06/25/2025	Paydown	XXX	180,734	180,734	180,677	180,682		52		52		180,734				4,149	08/25/2049	1.A FE
31745#-AA-9	FCI 2019-1 NOTE FCI 2019-1 NOTE 5.750%	06/01/2025	Paydown	XXX	272,295	272,295	272,295	272,295						272,295				7,797	10/24/2029	1.E PL
40485*-AA-8	HARBOURVEST STRUCTURED SOLUTIO PROJECT P	06/20/2025	Paydown	XXX	500,746	500,746	500,746	500,746						500,746				9,418	09/15/2026	1.G PL
43739K-AA-1	HOMEE..24-1 HOMEE..24-1 6.740% 07/20/46	06/20/2025	Paydown	XXX	3,420,223	3,420,223	3,644,969	3,644,171		(223,948)		(223,948)		3,420,223				102,190	07/20/2046	1.A FE
43739K-AB-9	HOMEE..24-1 HOMEE..24-1 7.550% 07/20/46	06/20/2025	Paydown	XXX	766,007	766,007	811,528	771,611		(5,604)		(5,604)		766,007				28,610	07/20/2046	1.F PL
43739K-AC-7	HOMEE..24-1 HOMEE..24-1 8.500% 07/20/46	06/20/2025	Paydown	XXX	222,931	222,931	241,014	240,956		(18,024)		(18,024)		222,931				10,311	07/20/2046	2.B PL
46590U-AA-0	J.G. Wentworth XLII LLC 3.960% 10/15/7	06/16/2025	Paydown	XXX	503,158	503,158	502,656	503,085		73		73		503,158				8,337	10/15/2075	1.A FE
46590U-AB-8	J.G. Wentworth XLII LLC 4.700% 10/15/7	06/16/2025	Paydown	XXX	62,129	62,129	65,019	64,248		(2,119)		(2,119)		62,129				1,222	10/15/2077	2.A FE
46616P-AA-1	321 Henderson Receivables LLC 4.700% 1	06/15/2025	Paydown	XXX	192,097	192,097	197,558	196,893		(4,796)		(4,796)		192,097				3,904	10/15/2056	1.A FE
46616P-AB-9	321 Henderson Receivables LLC 7.490% 1	06/15/2025	Paydown	XXX	82,515	82,515	82,490	84,168		(1,653)		(1,653)		82,515				2,673	10/15/2058	1.G FE
46616Q-AA-9	321 Henderson Receivables LLC 4.940% 0	06/15/2025	Paydown	XXX	66,429	66,429	69,770	69,500		(3,071)		(3,071)		66,429				1,372	09/15/2056	1.A FE
46616V-AA-8	321 Henderson Receivables LLC 4.210% 0	06/16/2025	Paydown	XXX	39,388	39,388	40,704	40,780		(1,391)		(1,391)		39,388				694	02/15/2065	1.A FE
46616V-AB-6	321 Henderson Receivables LLC 7.140% 0	06/16/2025	Paydown	XXX	8,291	8,291	8,289	8,298		(7)		(7)		8,291				248	02/15/2067	2.B FE
46617A-AA-3	321 Henderson Receivables LLC 3.220% 0	06/16/2025	Paydown	XXX	122,217	122,217	121,480	120,486		1,731		1,731		122,217				1,716	09/15/2065	1.A FE
46617F-AA-2	321 Henderson Receivables LLC 3.220% 0	06/15/2025	Paydown	XXX	39,546	39,546	39,519	39,274		272		272		39,546				564	04/15/2067	1.A FE
46617J-AA-4	321 Henderson Receivables LLC 4.210% 0	06/16/2025	Paydown	XXX	174,557	174,557	174,516	172,735		1,822		1,822		174,557				3,098	03/15/2062	1.A FE
46617L-AA-9	321 Henderson Receivables LLC 4.080% 0	06/16/2025	Paydown	XXX	104,392	104,392	107,462	106,398		(2,006)		(2,006)		104,392				1,781	01/17/2073	1.A FE

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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
46617T-AA-2	321 Henderson Receivables LLC 3.960% 0	06/15/2025	Paydown	XXX	195,809	195,809	195,706	196,016		(207)		(207)		195,809				3,321	03/15/2063	1.A FE
46617T-AB-0	321 Henderson Receivables LLC 4.940% 0	06/15/2025	Paydown	XXX	12,633	12,633	12,623	12,632		1		1		12,633				267	03/15/2065	2.A FE
46618A-AA-2	321 Henderson Receivables LLC 3.610% 0	06/15/2025	Paydown	XXX	95,605	95,605	95,308	95,379		226		226		95,605				1,397	01/15/2073	1.A FE
46618A-AB-0	321 Henderson Receivables LLC 4.480% 0	06/15/2025	Paydown	XXX	26,272	26,272	26,260	26,276		(4)		(4)		26,272				476	01/15/2075	2.C FE
46618H-AA-7	321 Henderson Receivables LLC 3.500% 0	06/15/2025	Paydown	XXX	38,268	38,268	37,048	37,229		1,039		1,039		38,268				540	06/15/2077	1.A FE
46618H-AB-5	321 Henderson Receivables LLC 4.400% 0	06/15/2025	Paydown	XXX	13,891	13,891	13,887	13,894		(3)		(3)		13,891				246	06/15/2079	2.C FE
46618L-AA-8	321 Henderson Receivables LLC 3.260% 0	06/15/2025	Paydown	XXX	1,601	1,601	1,494	1,496		106		106		1,601				21	09/15/2072	1.A FE
46618L-AB-6	321 Henderson Receivables LLC 4.250% 0	06/15/2025	Paydown	XXX	30,598	30,598	30,572	30,593		5		5		30,598				523	09/15/2074	2.B FE
46619R-AA-4	321 Henderson Receivables LLC 3.870% 0	06/15/2025	Paydown	XXX	163,736	163,736	163,562	163,651		85		85		163,736				2,557	03/15/2058	1.A FE
46619R-AB-2	321 Henderson Receivables LLC 4.830% 0	06/15/2025	Paydown	XXX	75,181	75,181	75,180	75,209		(28)		(28)		75,181				1,465	03/15/2060	2.B FE
46619X-AA-1	321 Henderson Receivables LLC 4.080% 0	06/15/2025	Paydown	XXX	57,329	57,329	57,230	57,256		72		72		57,329				1,023	03/15/2070	1.A FE
46619X-AB-9	321 Henderson Receivables LLC 5.680% 0	06/15/2025	Paydown	XXX	29,214	29,214	29,208	29,219		(5)		(5)		29,214				726	03/15/2072	2.C FE
46620J-AA-9	321 Henderson Receivables LLC 3.990% 0	06/16/2025	Paydown	XXX	51,851	51,851	51,812	51,833		18		18		51,851				909	08/16/2060	1.A FE
46620J-AB-7	321 Henderson Receivables LLC 5.430% 0	06/16/2025	Paydown	XXX	24,452	24,452	25,316	29,098		(4,646)		(4,646)		24,452				583	08/15/2062	2.B FE
46620V-AA-2	J.G. Wentworth XXXIX LLC 3.530% 09/15/	06/16/2025	Paydown	XXX	313,333	313,333	312,879	312,889		444		444		313,333				4,588	09/15/2072	1.A FE
46620V-AB-0	J.G. Wentworth XXXIX LLC 5.090% 09/17/	06/16/2025	Paydown	XXX	97,202	97,202	97,150	97,238		(36)		(36)		97,202				2,052	09/17/2074	2.C FE
46650X-AA-1	J.G. Wentworth XLIII LLC 3.820% 08/15/	06/16/2025	Paydown	XXX	4,992	4,992	4,817	4,815		177		177		4,992				84	08/15/2071	1.A FE
46650X-AB-9	J.G. Wentworth XLIII LLC 4.510% 08/15/	06/16/2025	Paydown	XXX	28,674	28,674	25,162	25,259		3,416		3,416		28,674				568	08/15/2073	2.A FE
46651T-AA-9	J.G. Wentworth XLI LLC 3.740% 10/15/72	06/16/2025	Paydown	XXX	11,000	11,000	12,606	12,395		(1,395)		(1,395)		11,000				172	10/15/2072	1.A FE
46651T-AB-7	J.G. Wentworth XLI LLC 4.700% 10/15/74	06/16/2025	Paydown	XXX	2,636	2,636	3,130	3,064		(428)		(428)		2,636				52	10/15/2074	2.A FE
46665R-AA-7	321 Henderson Receivables LLC 3.250% 0	06/16/2025	Paydown	XXX	267,542	267,542	267,542	267,541		1		1		267,542				3,609	01/01/2064	1.F FE
63941L-AB-9	Navient Student Loan Trust NAVSL 2019-BA	06/15/2025	Paydown	XXX	65,371	65,371	61,676	62,390		2,981		2,981		65,371				920	12/15/2059	1.A FE
63941L-AC-7	Navient Student Loan Trust BA A2B Y Y	06/16/2025	Paydown	XXX	28,680	28,680	28,524	28,551		129		129		28,680				649	12/15/2059	1.A FE
63942C-AA-0	Navient Student Loan Trust NAVSL 2021-DA	06/16/2025	Paydown	XXX	6,772	6,772	6,509	6,536		235		235		6,772				157	04/15/2060	1.A FE
63942T-AB-1	Navient Student Loan Trust BA A1B Y Y	06/16/2025	Paydown	XXX	25,797	25,797	25,994	25,982		(185)		(185)		25,797				788	03/15/2072	1.A FE
78445Q-AE-1	SLM Student Loan Trust SLMA 2010-C A5	06/16/2025	Paydown	XXX	23,776	23,776	25,156	25,156		(1,380)		(1,380)		23,776				906	10/15/2041	1.A FE
78449C-AA-6	SMB Private Education Loan Tru SMB 2022-	06/15/2025	Paydown	XXX	124,741	124,741	119,128	119,900		4,841		4,841		124,741				2,295	05/16/2050	1.A FE
78449H-AA-5	SMB Private Education Loan Tru SMB 2023-	06/15/2025	Paydown	XXX	32,342	32,342	31,617	31,673		669		669		32,342				662	10/16/2056	1.A FE
78449M-AA-4	SMB Private Education Loan Tru SMB 2021-	06/15/2025	Paydown	XXX	33,596	33,596	29,627	31,786		1,811		1,811		33,596				187	03/17/2053	1.A FE

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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
78449T-AB-7	SMB Private Education Loan Tru SMB 2019-	06/15/2025	Paydown	XXX	19,475	19,475	18,699	18,870		605		605		19,475				275	07/15/2036	1.A FE
78449T-AC-5	SMB Private Education Loan Tru SMB 2019-	06/16/2025	Paydown	XXX	14,112	14,112	13,989	14,016		96		96		14,112				309	07/15/2036	1.A FE
81758F-AA-8	Service Experts Issuer 1A A Y Y 6.390%	06/20/2025	Paydown	XXX	95,104	95,104	95,096	95,113		(9)		(9)		95,104				2,523	11/20/2035	1.G FE
83206N-AA-5	SMB Private Education Loan Tru SMB 2022-	06/15/2025	Paydown	XXX	15,160	15,160	14,377	14,448		712		712		15,160				246	02/16/2055	1.A FE
83207D-AA-6	SMB Private Education Loan Tru SMB 2023-	06/15/2025	Paydown	XXX	88,968	88,968	88,642	88,680		288		288		88,968				2,092	11/15/2052	1.A FE
83208A-AA-1	SMB Private Education Loan Tru SMB 2021-	06/15/2025	Paydown	XXX	495,203	495,203	429,423	437,827		57,376		57,376		495,203				2,869	01/15/2053	1.A FE
86324C-AA-9	STREAM INNOVATIONS ISSUER TRUS 1A A Y Y	06/15/2025	Paydown	XXX	58,809	58,809	58,798	58,798		10		10		58,809				1,525	07/15/2044	1.G FE
869504-AC-4	SuttonPark Structured Settleme 7.680%	06/15/2025	Paydown	XXX	76,893	76,893	76,891	76,945		(53)		(53)		76,893				2,351	11/15/2058	2.B FE
869509-9A-9	SUTTONPARK STRUC 5.14 15NOV52 SUTTONPARK	06/15/2025	Paydown	XXX	224,110	224,110	224,096	224,103		7		7		224,110				5,091	11/15/2052	1.F FE
88576N-AJ-7	321 Henderson Receivables LLC HENDR 2007	06/16/2025	Paydown	XXX	13,620	13,620	11,611	13,145		475		475		13,620				297	03/15/2042	1.A FE
88576N-AP-3	321 Henderson Receivables LLC 6.150% 1	06/15/2025	Paydown	XXX	192,379	192,379	196,931	196,203		(3,824)		(3,824)		192,379				4,446	10/15/2048	1.B FE
88576R-AA-7	321 Henderson Receivables LLC 6.190% 0	06/15/2025	Paydown	XXX	285,551	285,551	285,474	285,752		(201)		(201)		285,551				7,037	01/15/2044	1.A FE
88576U-AA-0	321 HENDERSON RECEIVABLES IV L 6.270%	06/15/2025	Paydown	XXX	194,865	194,865	194,782	194,958		(93)		(93)		194,865				5,116	11/15/2037	1.A FE
88576V-AA-8	321 Henderson Receivables LLC 8.000% 0	06/15/2025	Paydown	XXX	78,492	78,492	71,133	73,053		5,439		5,439		78,492				2,691	06/15/2045	1.A FE
88576X-AA-4	321 Henderson Receivables LLC 5.560% 0	06/15/2025	Paydown	XXX	27,634	27,634	28,895	28,106		(472)		(472)		27,634				655	07/15/2059	1.A FE
88576X-AB-2	321 Henderson Receivables LLC 9.310% 0	06/15/2025	Paydown	XXX	76,119	76,119	76,083	76,236		(117)		(117)		76,119				3,022	07/15/2061	1.A FE
91836A-AA-4	VMC Finance LLC VMC 2023-PV1 A 7.082%	05/19/2025	Paydown	XXX	1,418,883	1,418,883	1,413,832	1,414,147		4,736		4,736		1,418,883				42,652	01/19/2040	1.A FE
92978J-AH-6	WACHOVIA STUDENT LOAN TRUST WSLT 2006-1	04/25/2025	Paydown	XXX	5,124	5,124	3,294	3,680		1,444		1,444		5,124				139	04/25/2040	1.C FE
BANOVU-VQ-0	TMCAT 2019-A A TMCAT 2019-A A 8.045% 1	06/10/2025	Paydown	XXX	128,088	128,088	128,268	128,088						128,088				4,749	10/30/2025	4.A FE
BGH8SP-5K-4	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-A3D	05/27/2025	Call 100.0000	XXX	849,030	849,030	849,030	849,030						849,030				43,476	07/29/2028	1.E PL
BGH8SP-5S-7	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-B3D	05/27/2025	Call 100.0000	XXX	509,231	509,231	509,231	509,231						509,231				33,630	07/29/2028	2.A PL
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL 4.080%	04/07/2025	Paydown	XXX	1,926,832	1,926,832	1,926,832	1,926,832						1,926,832				39,307	04/07/2027	1.G FE
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL 4.180%	04/07/2025	Paydown	XXX	917,364	917,364	917,105	918,349		(984)		(984)		917,364				19,173	04/07/2028	1.G FE
12550Y-AU-8	CIFC Funding Ltd CIFC 2017-2A DR 7.631	06/09/2025	Redemption 100.0000	XXX	3,650,000	3,650,000	3,650,000	3,650,000						3,650,000				182,188	04/20/2030	2.A FE
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD. 5.235% 04/	04/15/2025	Paydown	XXX	1,426,670	1,426,670	1,426,670	1,426,670						1,426,670				37,343	04/15/2026	2.B FE
470170-AD-3	JAMAICA MERCHANT VOUCHER RECEI 5.625%	04/05/2025	Paydown	XXX	1,040,955	1,040,955	1,040,955	1,040,955						1,040,955				29,277	01/05/2027	2.C FE
1119999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					26,442,106	26,442,106	26,647,353	26,288,684		(182,463)		(182,463)		26,442,106				760,679	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)																				

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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
37941@-AA-0	BLACKROCK GLOBAL INFRASTRUCTUR BLACKROCK	06/15/2025	Redemption 100.0000	XXX	8,104,645	8,104,645	8,104,645	7,335,008						8,104,645				124,098	04/29/2029	2.B PL
63172D-AA-9	Nassau 2019 CFO LLC 3.980% 08/15/34	05/15/2025	Paydown	XXX	966,273	966,273	966,465	966,317		(43)		(43)		966,273				19,229	08/15/2034	2.B FE
1319999999 - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					9,070,918	9,070,918	9,071,110	8,301,325		(43)		(43)		9,070,918				143,327	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)																				
BANOKY-XE-9	HAIL 2017-1 A HAIL 2017-1 A 4.000% 11/	05/15/2025	Paydown	XXX	60,606	60,606	60,219	60,375		231		231		60,606				710	11/15/2037	3.B FE
1339999999 - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)					60,606	60,606	60,219	60,375		231		231		60,606				710	XXX	XXX
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)																				
29374G-AB-7	Enterprise Fleet Financing LLC EFF 2022-	06/20/2025	Paydown	XXX	17,927	17,927	17,962	17,947		(20)		(20)		17,927				429	10/22/2029	1.A FE
1539999999 - Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)					17,927	17,927	17,962	17,947		(20)		(20)		17,927				429	XXX	XXX
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-AA-2	AFN ABSPROP001 Llc 2.210% 05/20/51	05/20/2025	Paydown	XXX	376,301	376,301	376,166	376,222		79		79		376,301				3,465	05/20/2051	1.A FE
00110X-AB-0	AFN ABSPROP001 Llc 2.790% 05/20/51	05/20/2025	Paydown	XXX	510,178	510,178	510,104	510,138		40		40		510,178				5,931	05/20/2051	1.A FE
12510H-AE-0	Capital Automotive Reit 3.480% 02/15/5	06/16/2025	Paydown	XXX	6,875	6,875	7,011	6,921		(46)		(46)		6,875				99	02/15/2050	1.E FE
12510H-AF-7	Capital Automotive Reit 3.810% 02/15/5	06/16/2025	Paydown	XXX	13,235	13,235	13,443	13,257		(124)		(124)		13,235				208	02/15/2050	1.E FE
12510H-AN-0	Capital Automotive Reit 2.760% 08/15/5	06/16/2025	Paydown	XXX	9,500	9,500	9,497	9,497		3		3		9,500				109	08/15/2051	1.E FE
12510H-AT-7	Capital Automotive Reit CAUTO 2023-1A A2	06/16/2025	Paydown	XXX	6,250	6,250	6,043	6,093		157		157		6,250				169	09/15/2053	1.E FE
12510H-BA-7	Capital Automotive Reit 3A A2 Y Y 4.55	06/15/2025	Paydown	XXX	24,219	24,219	23,375	23,387		832		832		24,219				457	10/15/2054	1.E FE
67181D-AC-5	Oak Street Investment Grade Ne 2.260%	06/20/2025	Paydown	XXX	1,563	1,563	1,562	1,562						1,563				15	11/20/2050	1.C FE
67181D-AD-3	Oak Street Investment Grade Ne 2.630%	06/20/2025	Paydown	XXX	3,313	3,313	3,311	3,311		1		1		3,313				36	11/20/2050	1.C FE
78487J-AA-4	SVC ABS LLC SVC 2023-1A A 5.150% 02/20	06/20/2025	Paydown	XXX	13,750	13,750	13,289	13,456		294		294		13,750				295	02/20/2053	1.A FE
78487J-AB-2	SVC ABS LLC SVC 2023-1A B 5.550% 02/20	06/20/2025	Paydown	XXX	18,125	18,125	16,986	17,392		733		733		18,125				419	02/20/2053	1.C FE
86190B-AA-2	STORE Master Funding LLC 2.120% 06/20/	06/20/2025	Paydown	XXX	11,500	11,500	11,496	11,498		2		2		11,500				102	06/20/2051	1.A FE
86190B-AB-0	STORE Master Funding LLC 2.960% 06/20/	06/20/2025	Paydown	XXX	12,500	12,500	12,494	12,495		5		5		12,500				154	06/20/2051	1.A FE
86190B-AD-6	STORE Master Funding LLC 3.700% 06/20/	06/20/2025	Paydown	XXX	3,229	3,229	3,264	3,222		(28)		(28)		3,229				49	06/20/2051	1.C FE
86212V-AA-2	STORE Master Funding LLC 3.960% 10/20/	06/20/2025	Paydown	XXX	414,238	414,238	414,018	414,179		58		58		414,238				6,838	10/20/2046	1.C FE
86212V-AB-0	STORE Master Funding LLC 4.320% 10/20/	06/20/2025	Paydown	XXX	63,956	63,956	63,938	63,952		5		5		63,956				1,152	10/20/2046	1.C FE
86212V-AE-4	STORE Master Funding LLC 4.290% 10/20/	06/20/2025	Paydown	XXX	71,100	71,100	70,755	70,835		265		265		71,100				1,271	10/20/2048	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
86212V-AG-9	STORE Master Funding LLC 4.740% 10/20/	06/20/2025	Paydown	XXX	6,250	6,250	5,970	6,020		230		230		6,250				123	10/20/2048	1.C FE
86212X-AC-4	STORE Master Funding LLC 3.320% 11/20/	06/20/2025	Paydown	XXX	6,875	6,875	6,886	6,879		(4)		(4)		6,875				95	11/20/2049	1.C FE
86212X-AG-5	STORE Master Funding LLC 1A A2 Y Y 6.9	06/20/2025	Paydown	XXX	12,000	12,000	12,075	12,063		(63)		(63)		12,000				346	06/20/2053	1.C FE
86213C-AB-1	STORE Master Funding LLC 4.170% 04/20/	04/22/2025	Maturity	XXX	28,963,948	28,963,948	29,248,212	28,976,903		(12,955)		(12,955)		28,963,948				402,599	04/20/2045	1.C FE
88035K-AA-7	TENET EQUITY FUNDING TENET 24- TENET 24-	06/20/2025	Paydown	XXX	3,033	3,033	3,032	3,032		1		1		3,033				70	10/15/2054	1.C FE
1719999999 - Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Lease-Backed Securities – Full Analysis (Unaffiliated)					30,551,938	30,551,938	30,832,927	30,562,314		(10,515)		(10,515)		30,551,938				424,002	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	06/16/2025	Paydown	XXX	2,184,027	2,184,027	2,185,150	2,185,031		(1,004)		(1,004)		2,184,027				48,704	12/15/2038	2.B FE
00037U-AD-2	AASET 2018-3 Note Issuer DAC 4.460% 12	05/15/2025	Paydown	XXX	1,843,595	1,843,595	1,844,542	1,844,442		(847)		(847)		1,843,595				30,376	12/15/2038	2.C FE
00037U-AE-0	AASET 2018-3 Note Issuer DAC AASET 2018-	06/16/2025	Paydown	XXX	3,067,964	3,067,964	1,140,823	1,366,526		1,701,437		1,701,437		3,067,964				77,065	12/15/2038	4.A FE
00038P-AA-8	AASET 2021-1 Trust 2.950% 11/16/41	06/16/2025	Paydown	XXX	1,362,978	1,362,978	1,348,977	1,354,701		8,277		8,277		1,362,978				16,753	11/16/2041	1.F FE
00038R-AA-4	AASET 2019-2 Trust 3.376% 10/16/39	06/16/2025	Paydown	XXX	1,080,965	1,080,965	1,029,880	1,054,020		26,945		26,945		1,080,965				16,883	10/16/2039	2.C FE
00038R-AB-2	AASET 2019-2 Trust 4.458% 10/16/39	06/16/2025	Paydown	XXX	6,440,052	6,440,052	2,514,953	2,514,953						2,514,953		3,925,099	3,925,099	120,745	10/16/2039	4.A FE
00255U-AA-3	Apollo Aviation Securitization 3.351%	06/15/2025	Paydown	XXX	3,312,052	3,312,052	3,301,529	3,308,280		3,772		3,772		3,312,052				44,157	01/16/2040	2.A FE
00256D-AA-0	AASET 2019-1 Trust 3.844% 05/15/39	05/15/2025	Paydown	XXX	159,016	159,016	93,591	93,591						93,591		65,425	65,425	2,483	05/15/2039	1.G FE
00258B-AB-0	AASET 2021-2 Trust 3.538% 01/15/47	06/15/2025	Paydown	XXX	118,163	118,163	116,657	117,065		1,098		1,098		118,163				1,742	01/15/2047	2.B FE
03770F-AE-8	AASET 2014-1 AR AASET 2014-1 CR 7.350%	05/15/2025	Paydown	XXX	6,423,371	6,423,371	64,504	64,234						64,234		6,359,137	6,359,137	458,932	01/15/2043	1.F FE
03789X-AE-8	Applebees/IHOP Funding LLC 4.723% 06/0	06/17/2025	Redemption 100.0000	XXX	43,708,500	43,708,500	43,293,436	43,507,795		200,705		200,705		43,708,500				1,100,988	06/05/2049	2.B FE
038779-AB-0	Arbys Funding LLC 3.237% 07/30/50	04/30/2025	Paydown	XXX	83,838	83,838	78,985	80,469		3,369		3,369		83,838				1,357	07/30/2050	2.C FE
04546K-AA-6	AASET 2018-2 Trust 4.454% 11/18/38	05/16/2025	Paydown	XXX	8,112,107	8,112,107	8,099,028	8,096,753		15,354		15,354		8,112,107				147,320	11/18/2038	1.G FE
07359B-AA-5	Beacon Container Finance II LL 2.250%	06/22/2025	Paydown	XXX	34,087	34,087	30,217	30,650		3,438		3,438		34,087				319	10/22/2046	1.F FE
12479M-AH-1	CBC INSURANCE REVENUE SECURITI 5.250%	04/15/2025	Paydown	XXX	3,887,650	3,887,650	3,888,694	3,888,561		(911)		(911)		3,887,650				102,051	07/15/2046	1.F FE
12563L-AN-7	CLI Funding LLC 2.080% 09/18/45	06/18/2025	Paydown	XXX	173,250	173,250	173,170	171,927		1,323		1,323		173,250				1,502	09/18/2045	1.F FE
12565K-AA-5	CLI Funding LLC CLIF 2021-1A A 1.640%	06/18/2025	Paydown	XXX	387,733	387,733	331,811	341,780		45,954		45,954		387,733				2,673	02/18/2046	1.F FE
12565K-AE-7	CLI Funding LLC 2.720% 01/18/47	06/18/2025	Paydown	XXX	349,000	349,000	348,825	348,889		111		111		349,000				3,955	01/18/2047	1.F FE
14855M-AA-6	Castlelake Aircraft Securitiza 3.967%	06/15/2025	Paydown	XXX	5,673,184	5,673,184	5,691,876	5,690,378		(17,193)		(17,193)		5,673,184				78,920	04/15/2039	2.B FE
14856C-AA-7	Castlelake Aircraft Structured 4.125%	06/15/2025	Paydown	XXX	1,697,962	1,697,962	1,682,670	1,692,451		5,511		5,511		1,697,962				29,381	06/15/2043	2.A FE
14856G-AA-8	Castlelake Aircraft Securitiza 3.474%	06/15/2025	Paydown	XXX	5,904,924	5,904,924	5,904,647	5,911,167		(6,243)		(6,243)		5,904,924				86,808	01/15/2046	1.F FE
14856G-AB-6	Castlelake Aircraft Securitiza 6.656%	06/15/2025	Paydown	XXX	741,292	741,292	743,535	742,551		(1,259)		(1,259)		741,292				19,682	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
22822R-BD-1	CROWN CASTLE TOWERS LLC CROCAS 3.663 05/	05/15/2025	Maturity	XXX	24,450,000	24,450,000	24,292,748	24,415,791		34,209		34,209		24,450,000				373,168	05/15/2025	1.F FE
233046-AF-8	DB Master Finance LLC 4.030% 11/20/47	05/20/2025	Paydown	XXX	26,688	26,688	25,884	26,033		654		654		26,688				538	11/20/2047	2.B FE
233046-AK-7	DB Master Finance LLC 1A A2II Y Y 4.02	05/20/2025	Paydown	XXX	40,375	40,375	38,831	39,271		1,104		1,104		40,375				812	05/20/2049	2.B FE
233046-AL-5	DB Master Finance LLC 4.352% 05/20/49	05/20/2025	Paydown	XXX	17,750	17,750	16,548	16,696		1,054		1,054		17,750				386	05/20/2049	2.B FE
233046-AN-1	DB Master Finance LLC DNKN 2021-1A A2I	05/20/2025	Paydown	XXX	4,125	4,125	3,689	3,837		288		288		4,125				42	11/20/2051	2.B FE
233046-AQ-4	DB Master Finance LLC DNKN 2021-1A A2II	05/20/2025	Paydown	XXX	17,853	17,853	14,566	15,198		2,654		2,654		17,853				223	11/20/2051	2.B FE
233046-AS-0	DB Master Finance LLC 2.791% 11/20/51	05/20/2025	Paydown	XXX	126,238	126,238	104,143	106,860		19,377		19,377		126,238				1,762	11/20/2051	2.B FE
28000X-AA-6	EdgeConneX Data Centers Issuer 4.250%	06/25/2025	Paydown	XXX	50,000	50,000	48,631	49,182		818		818		50,000				885	03/25/2052	2.B FE
30605Y-AB-7	Falcon Aerospace Ltd 4.581% 02/15/42	06/15/2025	Paydown	XXX	421,612	421,612	420,543	431,006		(9,393)		(9,393)		421,612				9,657	02/15/2042	1.F FE
30605Y-AB-7	Falcon Aerospace Ltd 4.581% 02/15/42	05/15/2025	Paydown	XXX	110,694	110,694	110,413	113,160		(2,466)		(2,466)		110,694				2,113	02/15/2042	1.G FE
30605Y-AD-3	Falcon Aerospace Ltd 6.300% 02/15/42	06/15/2025	Paydown	XXX	137,193	137,193	136,544	139,256		(2,064)		(2,064)		137,193				4,322	02/15/2042	1.F FE
33830J-AC-9	Five Guys Funding LLC 2.493% 07/25/51	04/25/2025	Paydown	XXX	263,625	263,625	263,625	263,625						263,625				3,286	07/25/2051	2.C FE
33830J-AE-5	Five Guys Funding LLC GUYS 2023-1A A2	04/25/2025	Paydown	XXX	37,500	37,500	37,500	37,500						37,500				1,415	01/26/2054	2.C FE
000000-00-0	GUGGENHEIM LOAN SERV CO LLC GUGGENHEIM L	06/15/2025	Paydown	XXX	68,771	68,771	77,939	77,352		(8,581)		(8,581)		68,771				4,998	07/15/2055	1.C
44563@-AF-2	HUNT MH BORROWER LLC HUNT FEE III 2021-1	06/01/2025	Paydown	XXX	485,589	485,589	485,589	485,589						485,589				15,053	12/01/2055	1.F PL
44563@-AG-0	HUNT MH BORROWER LLC HUNT FEE III 2021-2	06/01/2025	Paydown	XXX	138,303	138,303	138,303	138,303						138,303				4,287	12/01/2055	1.F PL
46433@-AA-6	CLOUD HQ 2019-1 A2 CLOUD HQ 2019-1 A2	06/01/2025	Paydown	XXX	306,046	306,046	306,046	306,046						306,046				4,349	07/15/2040	1.E PL
46651N-AA-2	JOL AIR JOLAR..19-1 3.967% 04/15/44	06/15/2025	Paydown	XXX	474,350	474,350	471,931	472,841		1,509		1,509		474,350				7,840	04/15/2044	1.G FE
476681-AB-7	Jersey Mike's Funding LLC 2.891% 02/15	05/15/2025	Paydown	XXX	138,875	138,875	138,875	138,875						138,875				2,007	02/15/2052	2.B FE
50207#-AA-0	LMH SPE AM LLC / LMH SP 5.9 21 LMH SPE A	06/21/2025	Paydown	XXX	1,396,242	1,396,242	1,401,195	1,400,304		(4,062)		(4,062)		1,396,242				41,189	06/21/2048	2.B PL
50208@-AA-1	LMH SPE AM LLC LMH FEE II 4.350% 06/21	06/21/2025	Redemption 100.0000	XXX	592,778	592,778	591,542	591,582		1,195		1,195		592,778				12,893	06/21/2048	2.B PL
50208@-AB-9	LMH FEE II-2 LMH FEE II-2 4.400% 06/21	06/21/2025	Paydown	XXX	36,171	36,171	36,171	36,171						36,171				796	06/21/2048	2.B PL
63943B-AB-9	Navigator Aircraft ABS LLC 3.571% 11/1	06/15/2025	Paydown	XXX	239,296	239,296	239,223	239,203		93		93		239,296				4,028	11/15/2046	2.B FE
78449A-AA-0	SLAM 2021-1 LLC SLAM 2021-1A A 2.434%	06/15/2025	Paydown	XXX	46,800	46,800	39,989	42,251		4,549		4,549		46,800				475	06/15/2046	1.F FE
78449A-AC-6	SLAM 2021-1 LLC 3.422% 06/15/46	06/15/2025	Paydown	XXX	69,420	69,420	69,796	69,598		(178)		(178)		69,420				990	06/15/2046	2.B FE
78520E-AA-4	Sabey Data Center Issuer LLC 3.812% 04	04/10/2025	Redemption 100.0000	XXX	11,686,364	11,686,364	11,620,728	11,680,664		5,700		5,700		11,686,364				124,421	04/20/2045	1.F FE
80307A-AA-7	Sapphire Aviation Finance I Li 3.228%	06/15/2025	Paydown	XXX	1,178,027	1,178,027	1,169,598	1,173,275		4,752		4,752		1,178,027				14,621	03/15/2040	2.A FE
817743-AA-5	Servpro Master Issuer LLC 3.882% 10/25	04/25/2025	Paydown	XXX	52,938	52,938	50,807	51,941		997		997		52,938				1,028	10/25/2049	2.C FE
817743-AE-7	Servpro Master Issuer LLC 2.394% 04/25	04/25/2025	Paydown	XXX	13,688	13,688	12,572	12,946		741		741		13,688				164	04/25/2051	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	04/25/2025	Paydown	XXX	238,375	238,375	238,323	237,875		52		52		238,375				3,723	01/25/2052	2.C FE
817743-AJ-6	Servpro Master Issuer LLC SERIES 2024-1A	04/25/2025	Paydown	XXX	32,625	32,625	32,668	32,663		(38)		(38)		32,625				1,007	01/25/2054	2.C FE
82323M-AA-7	SHEPARD AIRCRAFT INVESTMENT LL SAIL 18-1	06/30/2025	Asset Recon Fix	XXX														2,192,999	10/15/2065	5.B GI
83546D-AG-3	Sonic Capital LLC 3.845% 01/20/50	06/20/2025	Paydown	XXX	11,375	11,375	10,585	10,867		508		508		11,375				182	01/20/2050	2.B FE
83546D-AJ-7	Sonic Capital LLC 4.336% 01/20/50	06/20/2025	Paydown	XXX	16,525	16,525	14,907	15,166		1,359		1,359		16,525				299	01/20/2050	2.B FE
83546D-AN-8	Sonic Capital LLC 2.190% 08/20/51	06/20/2025	Paydown	XXX	6,250	6,250	5,344	5,506		744		744		6,250				57	08/20/2051	2.B FE
83546D-AQ-1	Sonic Capital LLC 2.636% 08/20/51	06/20/2025	Paydown	XXX	116,863	116,863	112,897	112,945		112	160	(48)		112,897		3,965	3,965	1,283	08/20/2051	2.B FE
85208U-AA-2	Sprite Limited 3.750% 11/15/46	06/15/2025	Paydown	XXX	6,572,708	6,572,708	6,522,846	6,546,886		25,822		25,822		6,572,708				110,940	11/15/2046	1.F FE
85236K-AD-4	Stack Infrastructure Issuer LL SIDC 2020	05/22/2025	Call 100.0000	XXX	3,500,000	3,500,000	3,280,293	3,403,121		57,904		57,904		3,461,025		38,975	38,975	27,054	08/25/2045	1.G FE
85572R-AA-7	START LTD STARR 18-1 4.089% 05/15/43	06/15/2025	Paydown	XXX	8,113	8,113	7,991	8,047		66		66		8,113				144	05/15/2043	1.F FE
85573L-AA-9	START LTD STARR 19-1 4.089% 03/15/44	06/15/2025	Paydown	XXX	12,949	12,949	12,865	12,901		48		48		12,949				221	03/15/2044	1.F FE
864300-AA-6	SUBWAY FUNDING LLC 1A A2I Y Y 6.028% 0	04/30/2025	Paydown	XXX	19,625	19,625	19,625	19,625						19,625				592	07/30/2054	2.B FE
864300-AC-2	SUBWAY FUNDING LLC 1A A2II Y Y 6.268%	04/30/2025	Paydown	XXX	12,500	12,500	12,500	12,500						12,500				392	07/30/2054	2.B FE
864300-AE-8	SUBWAY FUNDING LLC 1A A23 Y Y 6.505% 0	04/30/2025	Paydown	XXX	51,875	51,875	52,370	52,385		(510)		(510)		51,875				1,687	07/30/2054	2.B FE
864300-AL-2	SUBWAY FUNDING LLC 3A A23 Y Y 5.914% 0	04/30/2025	Paydown	XXX	101,125	101,125	101,125	101,125						101,125				2,990	07/30/2054	2.B FE
872480-AE-8	TIF Funding II LLC 1.650% 02/20/46	06/20/2025	Paydown	XXX	76,606	76,606	64,885	67,442		9,164		9,164		76,606				527	02/20/2046	1.E FE
87358A-AA-0	TACSEE 2 LIMITED CLASS A TACSEE 9.000%	05/15/2025	Paydown	XXX	148,445	148,445	148,445	148,445						148,445				4,904	01/15/2028	2.B Z
87358A-AA-0	TACSEE 2 LIMITED CLASS A TACSEE 9.000%	06/16/2025	Paydown	XXX	98,864	98,864	98,864	98,864						98,864				4,399	01/15/2028	2.B PL
89255#-AA-9	VUMC 2018-1 LOAN VUMC 2018-1 LOAN 4.92	06/01/2025	Paydown	XXX	119,116	119,116	119,116	119,116						119,116				2,443	07/01/2048	1.F PL
89680H-AE-2	Triton Container Finance LLC TCF 2021-1A	06/20/2025	Paydown	XXX	37,188	37,188	32,530	33,106		4,081		4,081		37,188				288	03/20/2046	1.F FE
94354K-AA-8	Wave USA 3.597% 09/15/44	06/15/2025	Paydown	XXX	1,726,908	1,726,908	1,708,165	1,715,311		11,597		11,597		1,726,908				24,999	09/15/2044	2.A FE
95058X-AG-3	WENDYS FUNDING LLC 3.783% 06/15/49	06/15/2025	Paydown	XXX	10,065	10,065	10,065	10,065						10,065				190	06/15/2049	2.B FE
95058X-AL-2	WENDYS FUNDING LLC 2.775% 06/15/51	06/15/2025	Paydown	XXX	138,896	138,896	138,057	138,191		704		704		138,896				1,927	06/15/2051	2.B FE
95058X-AP-3	WENDYS FUNDING LLC 4.535% 03/15/52	06/15/2025	Paydown	XXX	113,423	113,423	113,405	113,107		17		17		113,423				2,568	03/15/2052	2.B FE
97770*-AA-2	WOLF ENTERTAINMENT ISSUER INC WOLFENT 20	05/20/2025	Paydown	XXX	3,235,916	3,235,916	3,291,852	3,289,500		(53,583)		(53,583)		3,235,916				48,377	05/20/2045	2.B PL
97770*-AB-0	WOLF ENTERTAINMENT ISSUER INC WOLFENT 20	05/20/2025	Paydown	XXX	8,971,436	8,971,436	8,971,436	8,971,436						8,971,436				223,389	05/20/2045	3.B PL
BGH8L5-9U-9	HUNT MH BORROWER LLC FEE II HUNT MH BORR	06/01/2025	Paydown	XXX	204,974	204,974	204,974	204,974						204,974				6,354	12/01/2055	1.F PL
BGH98H-ZC-7	HUNT MH BORROWER LLC HUNT FEE LLC 6.60	06/01/2025	Paydown	XXX	59,674	59,674	59,674	59,674						59,674				1,969	12/01/2055	1.F PL
30610G-AA-1	Falcon Aerospace Ltd 3.597% 09/15/39	06/15/2025	Paydown	XXX	1,591,958	1,591,958	1,590,688	1,592,495		(537)		(537)		1,591,958				26,687	09/15/2039	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
48244X-AA-0	KDAC Aviation Finance Limited 4.212% 1	06/15/2025	Paydown	XXX	3,053,221	3,053,221	3,038,609	3,043,989		9,233		9,233		3,053,221				41,853	12/15/2042	4.A FE
55283L-AA-3	MAPS LTD 4.458% 03/15/44	06/15/2025	Paydown	XXX	947,060	947,060	946,046	947,478		(419)		(419)		947,060				17,583	03/15/2044	2.C
55283Y-AA-5	MC Ltd 2.627% 11/05/35	06/05/2025	Paydown	XXX	175,342	175,342	175,338	175,345		(2)		(2)		175,342				1,919	11/05/2035	1.F FE
55446M-AA-5	Mach I 3.474% 10/15/39	06/15/2025	Paydown	XXX	3,702,791	3,702,791	3,702,488	3,732,773		(29,982)		(29,982)		3,702,791				62,078	10/15/2039	2.A FE
56564R-AA-8	MAPS LTD 4.212% 05/15/43	06/15/2025	Paydown	XXX	301,044	301,044	300,207	300,870		174		174		301,044				5,671	05/15/2043	1.F FE
80306A-AA-8	SAPPHIRE AVIATION FINANCE I LI 4.250%	06/16/2025	Paydown	XXX	501,107	501,107	480,711	480,826						480,826		20,281	20,281	10,403	03/15/2040	1.F FE
80306A-AA-8	SAPPHIRE AVIATION FINANCE I LI 4.250%	05/15/2025	Paydown	XXX	1,397,871	1,397,871	1,340,975	1,341,296						1,341,296		56,575	56,575	21,724	03/15/2040	2.B FE
83438L-AB-7	SOLRR Aircraft 2021-1 Limited 3.432% 1	06/15/2025	Paydown	XXX	171,126	171,126	171,124	171,190		(63)		(63)		171,126				2,686	10/15/2046	2.B FE
87404L-AA-0	TLWND 2019-1 3.967% 12/15/44	06/16/2025	Paydown	XXX	1,192,398	1,192,398	1,033,865	1,034,227						1,034,227		158,171	158,171	21,464	12/15/2044	2.A FE
88315L-AE-8	Textainer Marine Containers Li 2.730%	06/20/2025	Paydown	XXX	216,594	216,594	216,856	216,511		83		83		216,594				2,485	08/21/2045	1.F FE
88315L-AG-3	Textainer Marine Containers Li 2.100%	06/20/2025	Paydown	XXX	187,936	187,936	173,992	187,934		2		2		187,936				1,656	09/20/2045	1.F FE
88315L-AL-2	Textainer Marine Containers Li 1.680%	06/20/2025	Paydown	XXX	85,000	85,000	72,542	75,421		9,579		9,579		85,000				595	02/20/2046	1.F FE
88315L-AQ-1	Textainer Marine Containers Li TMCL 2021	06/20/2025	Paydown	XXX	50,000	50,000	42,631	43,819		6,182		6,182		50,000				465	04/20/2046	1.F FE
88315L-AS-7	Textainer Marine Containers Li TMCL 2021	06/20/2025	Paydown	XXX	741,000	741,000	633,710	644,277		96,723		96,723		741,000				5,990	08/20/2046	1.F FE
1739999999 - Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Unaffiliated)					179,329,888	179,329,888	165,577,058	166,509,864		2,191,807	160	2,191,647		168,702,259		10,627,628	10,627,628	5,919,707	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)					644,827,404	644,958,495	627,588,836	623,374,619	13,736	4,292,341	13,311	4,292,766		633,963,777		10,863,629	10,863,629	18,822,336	XXX	XXX
1909999997 - Subtotals - Asset-Backed Securities - Part 4					644,827,404	644,958,495	627,588,836	623,374,619	13,736	4,292,341	13,311	4,292,766		633,963,777		10,863,629	10,863,629	18,822,336	XXX	XXX
1909999999 - Subtotals - Asset-Backed Securities					644,827,404	644,958,495	627,588,836	623,374,619	13,736	4,292,341	13,311	4,292,766		633,963,777		10,863,629	10,863,629	18,822,336	XXX	XXX
2009999999 - Subtotals - Issuer Credit Obligations and Asset-Backed Securities					1,614,698,879	1,618,964,290	1,580,653,211	1,152,144,486	52,485	5,547,172	475,321	5,124,336		1,590,585,552	2,423	24,040,128	24,042,551	37,368,011	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																				
064058-AH-3	BANK OF NEW YORK MELLON CORP BK 4.7 PERP	05/14/2025	Hongkong and Shanghai Banking	3,850,000.000	3,854,813		3,850,000	3,813,464	36,537			36,537		3,850,000		4,813	4,813	118,120	XXX	2.A FE
313400-73-1	FREDDIE MAC FMCC 5.7 PERP	06/27/2025	BOK Financial Securities Inc.	64,550.000	1,192,901		98,762	1,097,350	(998,589)			(998,589)		98,762		1,094,139	1,094,139		XXX	6. FE
808513-CB-9	CHARLES SCHWAB CORP SCHW 5 PERP	06/03/2025	BNP PARIBAS SECURITIES SERVICE	11,000,000.000	11,000,000		11,000,000	10,678,360	321,640			321,640		11,000,000				279,583	XXX	2.C FE
949746-RN-3	WELLS FARGO WFC 5 7/8 PERP	06/16/2025	Call 100.0000	19,411,000.000	19,411,000		19,868,425	19,375,866	492,559			492,559		19,868,425		(457,425)	(457,425)	570,198	XXX	2.B FE
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred					35,458,714	XXX	34,817,187	34,965,040	(147,853)			(147,853)		34,817,187		641,527	641,527	967,901	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																				
759351-80-2	REINSURANCE GRP OF AMER REINSURANCE GROU	05/28/2025	Various	596,260.000	14,933,137		14,906,500	14,906,500						14,906,500		26,637	26,637	214,281	XXX	2.B FE
4029999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred					14,933,137	XXX	14,906,500	14,906,500						14,906,500		26,637	26,637	214,281	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					50,391,851	XXX	49,723,687	49,871,540	(147,853)			(147,853)		49,723,687		668,164	668,164	1,182,182	XXX	XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks					50,391,851	XXX	49,723,687	49,871,540	(147,853)			(147,853)		49,723,687		668,164	668,164	1,182,182	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																				
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other																				
Common Stocks - Mutual Funds - Designations Assigned by the SVO																				

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
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																				
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks					50,391,851	XXX	49,723,687	49,871,540	(147,853)			(147,853)		49,723,687		668,164	668,164	1,182,182	XXX	XXX
6009999999 Totals					1,665,090,730	XXX	1,630,376,898	1,202,016,026	(95,368)	5,547,172	475,321	4,976,483		1,640,309,239	2,423	24,708,292	24,710,715	38,550,193	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		BAML	07/17/2024	07/17/2025	1,942		994.19039999999995	34,770			1,528		537			(17,289)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	07/17/2024	07/17/2025	12,165		984.32740000000001	270,130			11,874		11,642			(134,323)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	08/28/2024	08/28/2025	11,950		972.36	252,880			40,294		51,757			(125,745)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	12/11/2024	12/11/2025	8,962		977.15970000000004	202,400			90,635		58,340			(100,644)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	12/18/2024	12/18/2025	3,647		992.21570999999994	51,800			24,192		27,300			(25,758)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	07/31/2024	07/31/2025	9,762		966.13	208,050			17,147		22,212			(103,453)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	12/18/2024	12/18/2025	9,067		971.72748000000001	205,320			95,891		132,418			(102,096)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	08/14/2024	08/14/2025	8,588		964.62441000000001	184,260			22,273		42,546			(91,624)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	08/28/2024	08/28/2025	3,090		985.00067999999999	49,200			7,840		6,015			(24,465)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	08/14/2024	08/14/2025	1,656		977.17708000000005	26,880			3,249		3,578			(13,366)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	07/31/2024	07/31/2025	1,952		975.79129999999998	33,440			2,756		1,931			(16,628)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	12/11/2024	12/11/2025	1,018		996.76170000000002	14,800			6,627		2,952			(7,359)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	05/22/2024	05/22/2026	5,551		955.85319000000004	155,820			69,563		115,670			(38,741)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	12/18/2024	12/18/2026	3,231		972.70311000000004	95,790			70,299		79,294			(23,783)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	06/12/2024	06/12/2026	10,492		956.02412000000004	304,010			144,290		193,302			(75,481)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	07/17/2024	07/17/2026	7,361		984.32740000000001	221,040			115,523		97,209			(54,881)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	05/15/2024	05/15/2026	7,413		950.19579999999996	210,160			91,801		145,669			(52,251)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	05/08/2024	05/08/2026	6,649		948.47749999999996	178,290			76,165		151,977			(44,328)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	07/31/2024	07/31/2026	5,035		966.13	146,510			79,385		73,722			(36,376)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	08/28/2024	08/28/2026	3,915		971.38764000000003	115,900			67,251		64,446			(28,776)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	08/14/2024	08/14/2026	3,311		963.65881999999999	98,880			55,476		60,722			(24,550)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	05/30/2024	05/29/2026	4,118		948.99005999999997	115,440			52,646		101,767			(28,701)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	12/11/2024	12/11/2026	3,462		979.11990000000003	102,000			73,877		52,638			(25,325)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	06/26/2024	06/26/2026	5,076		966.93597	142,590			70,415		83,554			(35,403)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		ML	08/15/2024	08/15/2025	104		4865	8,150			1,008		15,164			(4,053)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		ML	08/15/2024	08/15/2025	770		4769	103,970			12,853		190,826			(51,699)				0/0

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DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	12/04/2024	12/04/2025	11		43484	15,150			6,493		3,416			(7,533)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	08/07/2024	08/07/2025	49		41942	21,660			2,202		31,677			(10,771)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	02/26/2025	02/26/2026	12		43346		8,250		5,440		6,405			(2,810)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	08/07/2024	08/07/2025	175		40779	142,800			14,515		316,349			(71,008)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	12/18/2024	12/18/2025	154		44740	109,200			51,000		6,585			(54,300)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	09/05/2024	09/05/2025	69		44954	11,760			2,132					(5,848)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	10/02/2024	10/02/2025	17		46332	3,010			769					(1,497)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	10/02/2024	10/02/2025	31		46374	5,460			1,395					(2,715)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	04/02/2025	04/02/2026	36		45308		15,150		11,446		11,271			(3,704)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	08/07/2024	08/07/2025	21		38763	12,240			1,244		19,112			(6,086)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	02/26/2025	02/26/2026	30		46864		9,230		6,086		580			(3,144)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	11/06/2024	11/06/2025	11		42593	9,700			3,411		8,036			(4,823)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	09/05/2024	09/05/2025	12		40919	8,550			1,550		13,820			(4,252)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	12/04/2024	12/04/2025	18		50056	2,640			1,131					(1,313)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	02/26/2025	02/26/2026	12		43390		8,200		5,407		6,263			(2,793)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	11/06/2024	11/06/2025	30		47053	10,140			3,566					(5,042)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	11/06/2024	11/06/2025	126		46529	58,850			20,695		4			(29,263)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	09/05/2024	09/05/2025	15		45565	1,740			315					(865)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	10/02/2024	10/02/2025	12		42408	8,650			2,210		8,275			(4,301)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	12/04/2024	12/04/2025	122		48570	42,350			18,150		1			(21,059)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	04/02/2025	04/02/2026	14		42099		10,560		7,978		12,706			(2,582)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	03/26/2025	03/26/2026	12		44875		6,750		4,970		4,732			(1,780)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	09/05/2024	09/05/2025	142		43812	51,040			9,255		11			(25,380)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	11/06/2024	11/06/2025	11		47841	2,400			844					(1,193)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	08/07/2024	08/07/2025	13		38492	8,500			864		12,941			(4,227)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	12/18/2024	12/18/2025	24		46221	8,200			3,830		55			(4,077)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	02/12/2025	02/12/2026	25		47785		6,820		4,234		98			(2,586)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	02/20/2025	02/20/2026	27		47622		7,680		4,937		171			(2,743)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	03/26/2025	03/26/2026	130		44068		114,950		84,634		96,352			(30,316)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	02/12/2025	02/12/2026	113		46942		54,000		33,527		1,227			(20,473)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	10/02/2024	10/02/2025	12		42281	8,700			2,223		9,433			(4,326)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	02/20/2025	02/20/2026	11		49124		1,250		804		14			(446)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML -	02/20/2025	02/20/2026	14		44309		10,140		6,519		3,873			(3,621)				0/0

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DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML	12/04/2024	12/04/2025	13		44879	10,440			4,474		208			(5,191)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML	03/26/2025	03/26/2026	42		45257		19,440		14,313		12,162			(5,127)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML	12/18/2024	12/18/2025	17		42369	12,040			5,623		13,696			(5,987)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML	02/12/2025	02/12/2026	14		49915		840		522		5			(318)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML	10/02/2024	10/02/2025	187		44771	90,850			23,212		15			(45,175)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML	02/26/2025	02/26/2026	124		46517		47,520		31,332		3,714			(16,188)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML	02/12/2025	02/12/2026	11		43969		7,500		4,657		3,409			(2,843)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML	04/02/2025	04/02/2026	21		45561		7,740		5,848		5,395			(1,892)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML	12/04/2024	12/04/2025	11		48390	4,250			1,821					(2,113)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML	08/07/2024	08/07/2025	18		42640	5,390			548		407			(2,680)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML	02/20/2025	02/20/2026	136		47269		47,400		30,471		1,292			(16,929)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML	04/02/2025	04/02/2026	156		44379		113,520		85,764		102,955			(27,756)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML	11/06/2024	11/06/2025	11		43074	9,050			3,182		4,637			(4,500)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML	04/02/2025	04/02/2026	12		42014		9,200		6,951		11,055			(2,249)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML	09/05/2024	09/05/2025	17		41286	15,400			2,792		26,723			(7,658)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML	09/05/2024	09/05/2025	25		40633	25,400			4,605		42,291			(12,630)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BAML	03/26/2025	03/26/2026	14		42327		11,340		8,349		13,222			(2,991)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BAML	03/27/2025	03/27/2026	12		43484		12,500		9,238		15,187			(3,262)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BAML	03/27/2025	03/27/2026	45		43780		41,610		30,750		50,747			(10,860)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BAML	12/12/2024	12/12/2025	18		46285	15,760			7,101		10,479			(7,837)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BAML	12/12/2024	12/12/2025	27		45012	29,160			13,138		23,838			(14,500)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BAML	03/27/2025	03/27/2026	149		42807		148,680		109,876		174,239			(38,804)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BAML	12/12/2024	12/12/2025	166		44880	189,800			85,514		157,095			(94,379)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BAML	08/08/2024	08/08/2025	304		18322	129,920			13,563		219,576			(64,603)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BAML	03/06/2025	03/06/2026	90		20775		45,000		30,659		66,159			(14,341)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BAML	09/06/2024	09/05/2025	60		19637	19,250			3,519		38,344			(9,652)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BAML	09/12/2024	09/12/2025	62		20355	18,840			3,778		33,527			(9,368)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BAML	09/12/2024	09/12/2025	31		20472	12,240			2,455		22,618			(6,086)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BAML	08/08/2024	08/08/2025	76		18948	43,120			4,502		82,599			(21,442)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BAML	03/13/2025	03/13/2026	322		19168		148,800		104,242		218,880			(44,558)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BAML	09/06/2024	09/05/2025	353		18919	148,200			27,095		269,298			(74,305)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BAML	03/13/2025	03/13/2026	31		19841		15,060		10,550		23,634			(4,510)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BAML	09/12/2024	09/12/2025	319		19676	150,660			30,215		251,931			(74,916)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BAML	03/06/2025	03/06/2026	279		20935		112,000		76,308		163,836			(35,692)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	11/13/2024	11/13/2025	5,500		21036	73,150			27,130		1			(36,374)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	07/02/2024	07/02/2025	900		20012	9,450			26					(4,699)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	07/02/2024	07/02/2025	500		20012	5,250			14					(2,611)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	01/03/2025	01/02/2026	3,700		21326		48,470		24,839					(23,631)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	03/20/2025	03/20/2026	900		19678		6,930		4,988		2,782			(1,942)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	07/17/2024	07/17/2025	600		19799	4,920			216					(2,446)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	03/27/2025	03/27/2026	4,100		19799		44,280		32,723		67,861			(11,557)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	11/07/2024	11/07/2025	3,800		21102	37,240			13,198					(18,518)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	11/06/2024	11/06/2025	800		20781	6,400			2,251					(3,182)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	02/12/2025	02/12/2026	600		21719		6,480		4,023					(2,457)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	08/15/2024	08/15/2025	5,500		19490	69,300			8,567		1			(34,460)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	10/10/2024	10/10/2025	3,700		20242	45,880			12,730					(22,814)				0/0

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NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	09/25/2024	09/25/2025	600		19973	5,520			1,304					(2,745)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	08/15/2024	08/15/2025	700		19490	4,480			554					(2,228)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	08/01/2024	08/01/2025	4,100		18890	36,080			3,073		29,915			(17,941)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	11/27/2024	11/26/2025	3,500		20744	42,000			17,171		969			(21,000)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	03/13/2025	03/13/2026	800		19225		6,800		4,764		11,628			(2,036)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	11/06/2024	11/06/2025	3,800		20781	36,100			12,695					(17,951)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	10/09/2024	10/09/2025	600		20269	5,580			1,533					(2,775)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	09/19/2024	09/19/2025	700		19840	4,480			985					(2,228)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	07/31/2024	07/31/2025	600		19362	6,540			539					(3,252)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	11/13/2024	11/13/2025	600		21036	5,040			1,869					(2,506)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	07/10/2024	07/10/2025	700		20675	5,530			137					(2,750)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	02/12/2025	02/12/2026	4,000		21719		43,200		26,822					(16,378)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	01/15/2025	01/15/2026	500		21238		4,750		2,584					(2,166)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	04/02/2025	04/02/2026	1,000		19582		11,500		8,688		27,659			(2,812)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	07/31/2024	07/31/2025	4,000		19362	37,200			3,066					(18,498)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	07/17/2024	07/17/2025	1,000		19799	8,200			360					(4,077)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	07/17/2024	07/17/2025	6,000		19799	67,800			2,980		1			(33,714)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	10/17/2024	10/17/2025	4,000		20190	50,400			14,954					(25,062)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	07/10/2024	07/10/2025	4,500		20675	66,600			1,647					(33,117)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	04/02/2025	04/02/2026	4,700		19582		54,050		40,834		129,996			(13,216)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	03/05/2025	03/05/2026	5,600		20628		63,280		42,940		1			(20,340)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	08/01/2024	08/01/2025	600		18890	6,180			526		7,365			(3,073)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	03/05/2025	03/05/2026	800		20628		7,760		5,266					(2,494)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	02/13/2025	02/13/2026	700		22031		7,700		4,802					(2,898)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	10/09/2024	10/09/2025	500		20269	3,900			1,071					(1,939)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	10/30/2024	10/30/2025	4,800		20388	60,960			20,264		24,027			(30,313)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	03/20/2025	03/20/2026	5,200		19678		47,840		34,434		21,487			(13,406)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	01/15/2025	01/15/2026	4,400		21238		56,760		30,875					(25,885)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	03/19/2025	03/19/2026	5,200		19737		46,800		33,557		19,374			(13,243)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	10/31/2024	10/31/2025	4,700		19890	58,750			19,691		15,535			(29,214)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	08/22/2024	08/22/2025	900		19492	8,640			1,234					(4,296)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	03/27/2025	03/27/2026	600		19799		5,520		4,079		8,507			(1,441)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	11/13/2024	11/13/2025	800		21036	5,520			2,047					(2,745)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	11/14/2024	11/14/2025	5,500		20897	74,800			27,947		1			(37,195)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	10/17/2024	10/17/2025	700		20190	5,460			1,620					(2,715)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	03/13/2025	03/13/2026	6,100		19225		70,150		49,144		121,351			(21,006)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	09/05/2024	09/05/2025	4,300		18930	46,440			8,420					(23,092)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	08/22/2024	08/22/2025	4,900		19492	63,210			9,030					(31,431)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	10/10/2024	10/10/2025	500		20242	4,550			1,263					(2,263)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	03/19/2025	03/19/2026	800		19737		6,000		4,302		2,151			(1,698)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	02/27/2025	02/27/2026	600		20551		5,160		3,416		2,559			(1,744)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	09/05/2024	09/05/2025	700		18930	6,440			1,168					(3,202)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	02/13/2025	02/13/2026	3,900		22031		42,900		26,754					(16,146)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	09/25/2024	09/25/2025	500		19973	3,850			910					(1,914)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	09/25/2024	09/25/2025	3,500		19973	43,400			10,254					(21,581)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	07/11/2024	07/11/2025	4,500		20211	65,700			1,805					(32,670)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	10/09/2024	10/09/2025	3,600		20269	45,360			12,462		688			(22,555)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	09/19/2024	09/19/2025	4,700		19840	43,240			9,503					(21,501)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	10/30/2024	10/30/2025	900		20388	8,460			2,812		1,434			(4,207)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	07/02/2024	07/02/2025	4,900		20012	59,780			164					(29,726)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	02/27/2025	02/27/2026	5,500		20551		75,900		50,252		46,742			(25,648)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BAML	11/14/2024	11/14/2025	800		20897	5,680			2,122					(2,824)				D/0
RAINBOW OPTION	INDEX LIAB	EX5		ML	08/29/2024	08/29/2025	5,000		0.999	152,500			24,718		208,291			(75,831)				D/0
RAINBOW OPTION	INDEX LIAB	EX5		ML	11/07/2024	11/07/2025	2,700		1.014	80,460			28,515		88,428			(40,009)				D/0
RAINBOW OPTION	INDEX LIAB	EX5		ML	07/25/2024	07/25/2025	2,900		1	91,060			6,004		147,108			(45,280)				D/0
RAINBOW OPTION	INDEX LIAB	EX5		ML	11/14/2024	11/14/2025	3,000		0.9759999999999 9998	103,500			38,670		119,749			(51,466)				D/0
RAINBOW OPTION	INDEX LIAB	EX5		ML	11/14/2024	11/14/2025	800		1.028	10,640			3,975		14,480			(5,291)				D/0
RAINBOW OPTION	INDEX LIAB	EX5		ML	08/08/2024	08/08/2025	3,200		1.01	106,240			11,091		179,098			(52,828)				D/0
RAINBOW OPTION	INDEX LIAB	EX5		ML	08/08/2024	08/08/2025	500		1.038	11,750			1,227		20,742			(5,843)				D/0
RAINBOW OPTION	INDEX LIAB	EX5		ML	08/01/2024	08/01/2025	3,100		1.008	98,580			8,396		159,900			(49,019)				D/0
RAINBOW OPTION	INDEX LIAB	EX5		ML	08/29/2024	08/29/2025	800		1.02	19,200			3,112		26,074			(9,547)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BAML	10/02/2024	10/02/2025	547		2318	39,360			10,056		24			(19,572)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BAML	12/11/2024	12/11/2025	292		2526	23,170			10,376		15			(11,521)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BAML	12/11/2024	12/11/2025	209		2622	10,500			4,702		3			(5,221)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BAML	09/25/2024	09/25/2025	410		2417	16,470			3,891					(8,190)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BAML	07/10/2024	07/10/2025	439		2255	12,780			316					(6,355)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BAML	10/09/2024	10/09/2025	227		2212	7,300			2,005		823			(3,630)				D/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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 - ASIAN	INDEX LIAB	EX5		BAML -	09/25/2024	09/25/2025	501		2310	36,410			8,602		15			(18,105)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BAML -	09/25/2024	09/25/2025	228		2180	7,900			1,866		2,369			(3,928)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BAML -	09/25/2024	09/25/2025	319		2424	12,320			2,911					(6,126)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BAML -	10/02/2024	10/02/2025	228		2436	8,450			2,159					(4,202)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BAML -	09/25/2024	09/25/2025	273		2169	10,380			2,452		4,430			(5,161)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BAML -	10/02/2024	10/02/2025	273		2494	7,200			1,840					(3,580)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BAML -	07/10/2024	07/10/2025	585		2136	38,520			952		21,479			(19,154)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BAML -	10/02/2024	10/02/2025	228		2129	12,350			3,155		10,728			(6,141)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BAML -	12/11/2024	12/11/2025	251		2624	12,420			5,562		3			(6,176)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BAML -	10/09/2024	10/09/2025	227		2306	17,800			4,890		24			(8,851)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BAML -	12/11/2024	12/11/2025	251		2387	7,080			3,170		51			(3,521)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		BAML -	10/03/2024	10/03/2025	459		2246	19,000			4,907		13,914			(9,448)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		BAML -	10/03/2024	10/03/2025	1,651		2208	74,880			19,337		60,805			(37,234)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BAML -	02/26/2025	02/26/2026	161		2956		11,050		7,286		10,125			(3,764)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BAML -	09/25/2024	09/25/2025	874		3277	60,210			14,225		12			(29,940)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BAML -	09/05/2024	09/05/2025	637		3288	23,560			4,272					(11,715)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BAML -	02/26/2025	02/26/2026	193		3378		7,380		4,866		922			(2,514)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BAML -	09/25/2024	09/25/2025	356		3410	12,430			2,937					(6,181)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BAML -	02/12/2025	02/12/2026	158		3156		7,750		4,812		3,005			(2,938)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BAML -	09/25/2024	09/25/2025	291		3382	11,790			2,786					(5,863)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BAML -	09/25/2024	09/25/2025	162		3015	12,700			3,001		12,445			(6,315)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BAML -	02/26/2025	02/26/2026	161		3359		6,900		4,549		917			(2,351)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BAML -	08/14/2024	08/14/2025	169		2992	6,800			822		13,044			(3,381)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BAML -	02/05/2025	02/05/2026	185		3553		6,480		3,899		104			(2,581)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BAML -	09/05/2024	09/05/2025	637		3169	44,460			8,061		54			(22,108)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BAML -	02/20/2025	02/20/2026	755		3423		30,960		19,903		2,006			(11,057)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BAML -	02/20/2025	02/20/2026	189		3433		7,320		4,706		460			(2,614)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BAML -	02/12/2025	02/12/2026	851		3343		55,080		34,198		4,111			(20,882)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BAML -	02/12/2025	02/12/2026	189		3460		6,240		3,874		292			(2,366)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BAML -	02/12/2025	02/12/2026	158		3451		5,500		3,415		265			(2,085)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BAML -	02/05/2025	02/05/2026	277		3254		14,580		8,772		1,931			(5,808)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BAML -	08/14/2024	08/14/2025	846		3137	57,750			6,981		17			(28,716)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BAML -	08/14/2024	08/14/2025	169		2883	7,250			876		10,939			(3,605)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BAML -	02/05/2025	02/05/2026	677		3413		49,940		30,046		1,317			(19,894)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BAML -	02/26/2025	02/26/2026	742		3251		56,810		37,457		12,102			(19,353)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BAML -	02/05/2025	02/05/2026	154		3569		4,950		2,978		76			(1,972)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BAML -	11/21/2024	11/21/2025	274		3369	20,790			8,168		8,603			(10,338)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BAML -	03/13/2025	03/13/2026	175		3061		8,050		5,639		11,192			(2,411)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BAML -	03/13/2025	03/13/2026	1,924		2933		127,600		89,390		170,914			(38,210)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BAML -	10/31/2024	10/31/2025	161		3250	9,600			3,218		6,674			(4,774)				D/0

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S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BAML	03/13/2025	03/13/2026	245		2958		14,210		9,955		19,092			(4,255)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BAML	07/25/2024	07/25/2025	1,620		3023	121,030			7,980		128,267			(60,183)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BAML	10/31/2024	10/31/2025	1,291		3141	69,600			23,327		59,028			(34,609)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BAML	07/25/2024	07/25/2025	297		3141	15,120			997		9,769			(7,518)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BAML	08/15/2024	08/15/2025	299		3081	22,950			2,837		21,046			(11,412)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BAML	08/15/2024	08/15/2025	1,595		3003	124,800			15,429		139,821			(62,057)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BAML	11/14/2024	11/14/2025	216		3389	11,200			4,185		4,747			(5,569)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BAML	10/10/2024	10/10/2025	193		3287	9,060			2,514		5,076			(4,505)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BAML	11/14/2024	11/14/2025	1,295		3285	97,020			36,249		52,246			(48,243)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BAML	11/07/2024	11/07/2025	183		3350	10,740			3,806		4,711			(5,340)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BAML	10/10/2024	10/10/2025	1,418		3129	121,440			33,696		96,242			(60,386)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BAML	11/21/2024	11/21/2025	1,247		3267	121,770			47,838		63,734			(60,550)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BAML	08/15/2024	08/15/2025	399		3045	29,040			3,590		29,900			(14,440)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BAML	10/31/2024	10/31/2025	323		3206	20,900			7,005		15,795			(10,393)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BAML	10/10/2024	10/10/2025	193		3160	12,540			3,480		9,489			(6,236)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BAML	11/21/2024	11/21/2025	152		3464	13,350			5,245		3,951			(6,638)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BAML	11/07/2024	11/07/2025	152		3396	10,750			3,810		3,985			(5,345)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BAML	11/07/2024	11/07/2025	1,036		3275	83,640			29,642		43,429			(41,590)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	01/08/2025	01/08/2026	3,168		383.34559999999999		20,400		10,704		40,304			(9,696)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	10/30/2024	10/30/2025	45,870		387.66194999999999	405,840			134,908		387,403			(201,805)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	12/18/2024	12/18/2025	37,391		378.63069000000002	342,220			159,828		611,467			(170,170)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	02/20/2025	02/20/2026	6,183		396.33177999999998		31,920		20,520		33,667			(11,400)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	12/11/2024	12/11/2025	1,285		389.37898999999999	11,000			4,926		10,318			(5,470)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	03/20/2025	03/20/2026	30,672		387.58202999999997		264,180		190,152		327,275			(74,028)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	03/13/2025	03/13/2026	8,066		387.03037999999998		57,660		40,394		88,228			(17,266)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	01/15/2025	01/15/2026	1,314		377.86628999999999		12,750		6,935		22,720			(5,815)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	12/11/2024	12/11/2025	7,969		397.93677000000002	40,920			18,324		29,096			(20,348)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	08/15/2024	08/15/2025	22,755		381.57531999999998	198,360			24,523		281,661			(98,635)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	01/03/2025	01/02/2026	31,089		380.69868000000002		244,260		125,175		458,958			(119,085)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	10/30/2024	10/30/2025	2,319		391.15440000000001	16,830			5,595		14,281			(8,369)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	01/15/2025	01/15/2026	3,154		380.53		26,400		14,360		47,460			(12,040)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	12/04/2024	12/04/2025	10,818		395.61655999999999	61,320			26,280		48,662			(30,492)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	08/15/2024	08/15/2025	4,185		386.16340000000002	27,840			3,442		34,137			(13,844)				0/0

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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		BAML	02/20/2025	02/20/2026	4,122		389.73271999999997		32,000		20,571		36,780			(11,429)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	02/20/2025	02/20/2026	36,323		387.79181999999997		314,430		202,134		368,595			(112,296)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	01/08/2025	01/08/2026	2,904		382.96679999999998		19,140		10,043		37,798			(9,097)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	10/23/2024	10/23/2025	3,106		389.80696999999998	21,720			6,802		21,296			(10,800)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	01/08/2025	01/08/2026	26,399		376.52719999999999		252,000		132,231		485,634			(119,769)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	01/03/2025	01/02/2026	2,898		391.32636000000002		11,440		5,863		20,912			(5,577)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	01/08/2025	01/08/2026	1,848		385.2396		10,570		5,546		20,884			(5,024)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	08/15/2024	08/15/2025	1,308		388.83978000000002	7,350			909		7,806			(3,655)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	04/02/2025	04/02/2026	32,443		392.24292000000003		264,160		199,571		261,676			(64,589)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	08/21/2024	08/21/2025	1,297		386.01562999999999	10,750			1,506		10,890			(5,345)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	08/21/2024	08/21/2025	35,786		385.24437	310,500			43,504		324,490			(154,397)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	04/02/2025	04/02/2026	2,044		398.50628		11,360		8,582		10,436			(2,778)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	04/02/2025	04/02/2026	2,555		398.89774		13,900		10,501		12,647			(3,399)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	08/21/2024	08/21/2025	2,075		391.41444999999999	12,480			1,749		9,007			(6,206)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	12/11/2024	12/11/2025	3,599		390.15697	29,540			13,228		27,137			(14,689)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	11/07/2024	11/07/2025	30,792		385.31058999999999	283,220			100,372		317,836			(140,832)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	02/20/2025	02/20/2026	1,288		390.12090000000001		9,750		6,268		11,192			(3,482)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	10/30/2024	10/30/2025	4,123		396.97514999999999	20,960			6,967		13,461			(10,422)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	12/11/2024	12/11/2025	41,132		387.04505	400,000			179,121		394,445			(198,901)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	01/15/2025	01/15/2026	4,205		385.85741999999999		25,600		13,925		46,063			(11,675)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	11/07/2024	11/07/2025	5,951		393.42646000000002	34,040			12,064		30,048			(16,926)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	10/23/2024	10/23/2025	33,650		385.94367	293,800			92,014		322,767			(146,093)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	12/18/2024	12/18/2025	11,849		387.74516999999997	62,550			29,213		109,230			(31,103)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	01/03/2025	01/02/2026	2,898		383.35559999999998		19,470		9,978		36,621			(9,492)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	12/18/2024	12/18/2025	2,107		382.04862000000003	15,840			7,398		28,393			(7,876)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	11/07/2024	11/07/2025	6,986		389.17529000000002	51,840			18,372		52,793			(25,778)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	10/23/2024	10/23/2025	6,212		394.0566	33,360			10,448		27,479			(16,588)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	10/23/2024	10/23/2025	1,553		386.33	13,260			4,153		14,441			(6,594)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	12/04/2024	12/04/2025	4,636		391.34591999999998	34,020			14,580		31,089			(16,917)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	12/04/2024	12/04/2025	39,151		388.24	342,000			146,571		338,841			(170,060)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	03/13/2025	03/13/2026	31,483		383.95566000000002		268,620		188,182		411,782			(80,438)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	01/15/2025	01/15/2026	22,074		376.72469999999998		227,640		123,826		403,614			(103,814)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	08/21/2024	08/21/2025	5,705		389.10066999999998	39,600			5,548		33,819			(19,691)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	01/08/2025	01/08/2026	3,168		390.92160000000001		12,360		6,486		23,917			(5,874)				0/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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		BAML	03/20/2025	03/20/2026	4,897		392.23766999999998		32,110		23,112		38,619			(8,998)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	01/08/2025	01/08/2026	31,151		379.93639999999999		245,440		128,789		481,688			(116,651)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BAML	03/20/2025	03/20/2026	2,062		390.68579		14,800		10,653		18,061			(4,147)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BAML	05/09/2024	05/08/2026	7,786		371.71508	88,740			38,066		178,836			(22,154)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BAML	10/23/2024	10/23/2026	8,542		385.17101000000002	105,600			69,386		125,076			(26,219)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BAML	01/08/2025	01/08/2027	6,072		377.66359999999997		73,600		56,134		122,160			(17,466)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BAML	12/18/2024	12/18/2026	10,533		378.25092000000001	132,800			97,460		206,013			(32,972)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BAML	01/15/2025	01/15/2027	6,307		378.62734999999998		78,480		60,609		122,725			(17,871)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BAML	01/03/2025	12/31/2026	7,114		379.18043999999998		83,700		63,353		135,232			(20,347)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BAML	08/21/2024	08/21/2026	9,335		385.24437	111,600			63,684		130,685			(27,709)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BAML	04/02/2025	04/02/2027	7,153		392.63438000000002		80,080		70,303		85,589			(9,777)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BAML	12/11/2024	12/11/2026	15,939		388.60100999999997	196,540			142,350		208,819			(48,798)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BAML	02/20/2025	02/19/2027	9,016		387.79181999999997		106,750		87,688		127,408			(19,063)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BAML	11/07/2024	11/06/2026	11,126		385.31058999999999	138,460			93,765		163,140			(34,425)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BAML	03/20/2025	03/19/2027	10,052		385.64218		127,530		109,662		156,262			(17,868)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BAML	12/04/2024	12/04/2026	10,303		389.40472	119,200			85,190		129,992			(29,596)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BAML	01/08/2025	01/08/2027	7,392		378.8		85,680		65,347		143,007			(20,333)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BAML	08/15/2024	08/14/2026	10,200		382.72233999999997	116,220			65,294		158,597			(28,895)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BAML	03/13/2025	03/12/2027	9,627		384.72433999999998		109,150		92,807		154,171			(16,343)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BAML	10/30/2024	10/30/2026	11,854		387.66194999999999	143,980			95,987		156,926			(35,748)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BAML	12/11/2024	12/11/2025	1,983		440.16395	6,080			2,723		341			(3,023)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BAML	12/11/2024	12/11/2025	51,555		435.32254999999998	218,400			97,800		20,715			(108,600)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BAML	12/11/2024	12/11/2025	23,299		418.78109999999998	251,920			112,810		89,774			(125,268)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5		BAML	12/11/2024	12/11/2026	1,735		403.45	62,720			45,427		48,610			(15,572)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		BAML	01/30/2025	01/29/2027	4,972		673.37207999999998		126,600		100,341		74,233			(26,259)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		BAML	07/18/2024	07/17/2026	7,023		632.24490000000003	191,600			100,274		145,652			(47,637)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		BAML	10/24/2024	10/23/2026	7,085		689.41567999999995	147,920			97,326		49,991			(36,777)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		BAML	03/06/2025	03/05/2027	2,924		696.15311999999994		60,840		51,146		29,767			(9,694)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		BAML	01/03/2025	12/31/2026	2,528		672.81353999999999		54,450		41,214		34,603			(13,236)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		BAML	02/06/2025	02/05/2027	3,303		684.21500000000003		73,800		59,202		39,885			(14,598)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		BAML	10/10/2024	10/09/2026	3,675		676.3954	78,540			50,166		35,490			(19,527)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		BAML	03/13/2025	03/12/2027	2,471		684.13408000000004		52,200		44,384		33,321			(7,816)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		BAML	04/11/2025	04/09/2027	4,536		655.97652000000005		109,620		97,826		111,514			(11,794)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		BAML	03/20/2025	03/19/2027	4,884		687.92639999999994		112,500		96,738		62,367			(15,762)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		BAML	03/27/2025	03/27/2026	3,192		280.84212000000002		13,500		9,977		18,292			(3,523)				0/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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		BAML	04/11/2025	04/10/2026	1,678		287.50245000000001		6,500		5,096		6,986			(1,404)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		BAML	01/16/2025	01/16/2026	3,591		247.59280000000001		13,680		7,479		21,302			(6,201)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		BAML	01/24/2025	01/23/2026	2,738		255.39435		9,030		5,153		14,910			(3,877)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		BAML	07/11/2024	07/11/2025	6,719		219.678	18,750			515		31,442			(9,323)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		BAML	07/18/2024	07/18/2025	4,872		224.87688	12,980			606		23,020			(6,454)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		BAML	03/20/2025	03/20/2026	3,918		279.06549999999999		11,550		8,313		15,024			(3,237)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		BAML	08/01/2024	08/01/2025	3,543		225.09269	9,440			804		16,711			(4,694)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		BAML	11/27/2024	11/26/2025	3,696		242.27255	12,960			5,299		21,796			(6,480)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		BAML	08/22/2024	08/22/2025	3,052		235.79236	7,420			1,060		15,963			(3,690)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		BAML	07/05/2024	07/03/2025	4,074		218.05790999999999	11,700			65		18,884			(5,883)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		BAML	09/19/2024	09/19/2025	4,181		237.49581000000001	14,900			3,275		26,635			(7,409)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		BAML	12/05/2024	12/05/2025	3,706		242.86	10,530			4,542		18,261			(5,236)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		BAML	10/03/2024	10/03/2025	4,073		243.77157	15,100			3,899		27,483			(7,509)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		BAML	09/12/2024	09/12/2025	5,078		234.20303000000001	14,520			2,912		26,089			(7,220)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		BAML	09/06/2024	09/05/2025	6,070		226.01740000000001	17,500			3,199		29,103			(8,774)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		BAML	02/21/2025	02/20/2026	4,802		270.74		15,600		10,112		23,910			(5,488)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		BAML	10/17/2024	10/17/2025	4,826		247.13821999999999	17,040			5,056		30,444			(8,473)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		BAML	09/26/2024	09/26/2025	5,264		246.48604	17,420			4,164		31,922			(8,662)				0/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5		BAML	03/12/2025	03/12/2026	992		717.57485999999994		30,240		21,102		40,036			(9,138)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	03/05/2025	03/05/2026	2,346		722.53587000000005		112,710		76,482		132,831			(36,228)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	03/12/2025	03/12/2026	3,685		708.40232000000003		164,840		115,026		241,761			(49,814)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	01/29/2025	01/29/2026	1,840		756.95619999999997		94,220		54,875		66,070			(39,345)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	02/12/2025	02/12/2026	3,291		758.09078		164,750		102,290		120,727			(62,460)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	07/10/2024	07/10/2025	3,295		764.78116	182,520			4,513		6,304			(90,759)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	02/12/2025	02/12/2027	1,711		758.09078		115,440		93,587		95,459			(21,853)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	03/12/2025	03/12/2027	2,551		713.34137999999996		151,560		128,691		205,702			(22,869)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	05/30/2024	05/29/2026	1,993		709.97	123,060			56,121		141,129			(30,596)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	05/15/2024	05/15/2026	695		714.10601999999994	45,350			19,809		43,367			(11,275)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	01/29/2025	01/29/2027	2,235		763.80304000000001		147,220		116,524		117,121			(30,696)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	03/05/2025	03/05/2027	1,656		732.68181000000004		100,800		84,622		115,095			(16,178)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	07/10/2024	07/10/2026	1,774		758.58860000000004	135,800			69,670		63,761			(33,717)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	04/02/2025	04/02/2026	950		209.40770000000001		5,000		3,777		2,010			(1,223)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	01/10/2025	01/09/2026	492		203.61642000000001		2,210		1,175		2,035			(1,035)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	02/05/2025	02/05/2026	482		208.60785000000001		2,040		1,227		944			(813)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	01/10/2025	01/08/2027	492		203.61642000000001		3,110		2,385		3,160			(725)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	02/12/2025	02/12/2027	962		207.46423999999999		6,460		5,237		4,584			(1,223)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5		BAML	01/15/2025	01/15/2026	68		7369		16,250		8,839		4,602			(7,411)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5		BAML	03/05/2025	03/05/2026	42		6967		11,280		7,654		8,284			(3,626)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5		BAML	02/12/2025	02/12/2026	14		7176		4,070		2,527		1,876			(1,543)				0/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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)
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5		BAML	01/10/2025	01/09/2026	27		7287		7,480		3,978		3,234			(3,502)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	03/26/2025	03/26/2026	288		6971		110,200		81,136		93,386			(29,064)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	03/05/2025	03/05/2026	269		7051		97,850		66,398		59,516			(31,452)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	01/15/2025	01/15/2026	95		7391		31,920		17,363		6,854			(14,557)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	11/13/2024	11/13/2025	286		7277	123,690			45,874		25,096			(61,505)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	08/14/2024	08/14/2025	508		7098	187,920			22,716		28,433			(93,444)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	02/26/2025	02/26/2026	222		7207		85,280		56,229		38,213			(29,051)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	12/04/2024	12/04/2025	108		7397	41,040			17,589		5,819			(20,407)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	12/11/2024	12/11/2025	239		7403	96,120			43,043		11,546			(47,796)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	07/24/2024	07/24/2025	773		7345	254,650			16,091		7,286			(126,625)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	02/12/2025	02/12/2026	366		7346		150,120		93,206		44,328			(56,914)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	01/10/2025	01/09/2026	371		7331		147,150		78,263		46,540			(68,887)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	10/09/2024	10/09/2025	233		7304	87,550			24,052		11,042			(43,534)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	11/06/2024	11/06/2025	465		7207	179,860			63,247		33,110			(89,436)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	11/26/2024	11/26/2025	329		7248	131,040			53,280		31,487			(65,160)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	08/28/2024	08/28/2025	478		7121	188,360			30,013		36,702			(93,663)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		BAML	07/02/2024	07/02/2025	136		7167	60,100			165					(29,885)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	11/06/2024	11/06/2026	55		7049	33,880			22,912		18,123			(8,412)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	12/11/2024	12/11/2026	213		7329	128,320			92,940		49,668			(31,860)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	10/09/2024	10/09/2026	68		7341	35,550			22,676		15,963			(8,827)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	03/05/2025	03/05/2027	113		6749		75,360		63,265		63,728			(12,095)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	12/04/2024	12/04/2026	135		7324	77,800			55,602		33,445			(19,317)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	08/14/2024	08/14/2026	85		7232	39,540			22,184		21,804			(9,817)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	07/24/2024	07/24/2026	239		7374	112,540			59,898		57,296			(27,942)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	01/10/2025	01/08/2027	124		7265		71,820		55,079		42,083			(16,741)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	01/15/2025	01/15/2027	81		7253		45,300		34,985		23,147			(10,315)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	02/12/2025	02/12/2027	271		7346		153,200		124,199		80,673			(29,001)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	08/28/2024	08/28/2026	183		7150	98,020			56,876		57,340			(24,337)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	03/26/2025	03/25/2027	58		7013		29,480		25,593		28,132			(3,887)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	11/26/2024	11/25/2026	151		7255	83,160			58,486		43,775			(20,676)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		BAML	11/13/2024	11/13/2026	109		7351	60,400			41,427		28,488			(14,996)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BMO	10/09/2024	10/09/2025	14		45658	5,040			1,385					(2,506)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BMO	09/11/2024	09/11/2025	12		40453	6,450			1,276					(3,207)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BMO	10/09/2024	10/09/2025	181		45105	90,090			24,750					(44,798)				0/0

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DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BMO-	11/20/2024	11/20/2025	25		47619	5,500			2,146					(2,735)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BMO-	09/11/2024	09/11/2025	20		44744	4,000			791					(1,989)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BMO-	10/09/2024	10/09/2025	26		46126	6,930			1,904					(3,446)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BMO-	11/20/2024	11/20/2025	14		48227	2,100			819					(1,044)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BMO-	09/25/2024	09/25/2025	14		41747	14,700			3,473					(7,310)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BMO-	09/11/2024	09/11/2025	135		43640	56,650			11,205					(28,169)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BMO-	09/25/2024	09/25/2025	167		44597	67,900			16,042					(33,763)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BMO-	09/25/2024	09/25/2025	21		45980	3,600			851					(1,790)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BMO-	10/09/2024	10/09/2025	16		42257	12,530			3,442					(6,231)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BMO-	09/25/2024	09/25/2025	45		45561	10,070			2,379					(5,007)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BMO-	11/20/2024	11/20/2025	136		46621	53,690			20,945					(26,698)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BMO-	11/20/2024	11/20/2025	14		42280	13,020			5,079					(6,474)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BMO-	09/11/2024	09/11/2025	37		45030	6,300			1,246					(3,133)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		BMO-	09/25/2024	09/25/2025	12		42795	4,450			1,051					(2,213)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BMO-	07/25/2024	07/25/2025	80		19584	29,475			1,943					(14,657)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BMO-	07/11/2024	07/11/2025	371		20312	196,125			5,388					(97,524)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BMO-	07/25/2024	07/25/2025	281		19019	129,055			8,509					(64,173)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BMO-	07/11/2024	07/11/2025	74		21080	27,270			749					(13,560)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	08/07/2024	08/07/2025	1,000		17867	7,500			762					(3,729)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	12/11/2024	12/11/2025	5,000		21764	62,500			27,988		1			(31,078)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	02/21/2025	02/20/2026	4,900		21614		59,780		38,749					(21,031)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	04/03/2025	04/02/2026	1,000		18521		9,300		7,045					(2,255)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	10/24/2024	10/24/2025	500		20233	4,700			1,485					(2,337)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	01/24/2025	01/23/2026	4,500		21774		56,700		32,355					(24,345)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	12/18/2024	12/18/2025	900		21209	7,830			3,657					(3,893)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	10/24/2024	10/24/2025	4,800		20233	59,520			18,804					(29,596)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	01/24/2025	01/23/2026	600		21774		6,600		3,766					(2,834)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	01/10/2025	01/09/2026	1,000		20848		11,900		6,329					(5,571)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	04/10/2025	04/10/2026	1,000		18344		7,000		5,442					(1,558)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	08/14/2024	08/14/2025	700		19023	4,550			550					(2,263)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	09/11/2024	09/11/2025	600		19237	5,640			1,116					(2,805)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	11/26/2024	11/26/2025	500		20923	6,500			2,643					(3,232)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	08/29/2024	08/29/2025	2,900		19325	26,970			4,372					(13,411)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	01/02/2025	01/02/2026	3,800		20976		44,460		22,596					(21,864)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	04/03/2025	04/02/2026	4,700		18521		43,710		33,114					(10,596)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	12/19/2024	12/19/2025	5,700		21111	64,980			30,526		1			(32,311)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	01/02/2025	01/02/2026	900		20976		9,180		4,666					(4,514)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	03/12/2025	03/12/2026	800		19596		7,200		5,024					(2,176)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	03/12/2025	03/12/2026	6,000		19596		70,800		49,404		1			(21,396)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	08/08/2024	08/08/2025	3,800		18414	41,040			4,284					(20,407)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	12/12/2024	12/12/2025	5,100		21615	62,730			28,263		1			(31,193)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	08/29/2024	08/29/2025	700		19325	6,510			1,055					(3,237)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	07/25/2024	07/25/2025	3,400		18831	35,020			2,309					(17,414)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	12/04/2024	12/04/2025	600		21492	4,800			2,057					(2,387)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	12/18/2024	12/18/2025	5,700		21209	66,690			31,146		1			(33,162)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	01/23/2025	01/23/2026	4,500		21901		57,600		32,598					(25,002)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	10/23/2024	10/23/2025	600		20067	5,640			1,766					(2,805)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	03/26/2025	03/26/2026	600		19917		5,700		4,197					(1,503)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	04/11/2025	04/10/2026	5,300		18690		48,760		38,225		1			(10,535)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	02/20/2025	02/20/2026	500		22068		4,050		2,604					(1,446)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	09/11/2024	09/11/2025	4,600		19237	56,120			11,101					(27,906)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	02/20/2025	02/20/2026	4,800		22068		61,920		39,806					(22,114)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	12/26/2024	12/26/2025	800		21768	6,880			3,364					(3,421)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO-	03/06/2025	03/06/2026	700		20053		6,720		4,578					(2,142)				D/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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		BMO	10/16/2024	10/16/2025	700		20174	5,740			1,687					(2,854)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	12/05/2024	12/05/2025	4,500		21425	51,750			22,321					(25,733)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	07/24/2024	07/24/2025	3,400		19032	35,020			2,213					(17,414)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	07/18/2024	07/18/2025	6,000		19705	64,800			3,026		1			(32,222)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	08/14/2024	08/14/2025	5,500		19023	66,550			8,045		1			(33,092)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	02/20/2025	02/20/2026	800		22068		9,040		5,811					(3,229)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	03/06/2025	03/06/2026	5,700		20053		62,130		42,330		1			(19,800)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	03/26/2025	03/26/2026	4,000		19917		43,600		32,101					(11,499)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	08/28/2024	08/28/2025	600		19351	5,340			851					(2,655)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	01/16/2025	01/16/2026	4,400		21091		56,320		30,790					(25,530)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	09/12/2024	09/12/2025	4,500		19423	53,550			10,739					(26,628)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	09/18/2024	09/18/2025	600		19344	3,960			859					(1,969)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	04/10/2025	04/10/2026	500		18344		3,500		2,721					(779)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	11/20/2024	11/20/2025	900		20667	7,470			2,914					(3,714)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	09/18/2024	09/18/2025	4,700		19344	42,770			9,283					(21,268)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	08/08/2024	08/08/2025	1,000		18414	8,500			887					(4,227)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	11/21/2024	11/21/2025	3,700		20741	43,290			17,007					(21,526)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	08/07/2024	08/07/2025	3,800		17867	38,000			3,863					(18,896)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	12/04/2024	12/04/2025	900		21492	8,550			3,664					(4,252)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	09/06/2024	09/05/2025	4,300		18421	44,290			8,097					(22,206)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	10/03/2024	10/03/2025	3,500		19793	52,150			13,467					(25,932)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	10/23/2024	10/23/2025	4,800		20067	59,520			18,641					(29,596)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	09/26/2024	09/26/2025	500		20116	4,600			1,099					(2,287)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	12/27/2024	12/26/2025	4,100		21473	52,480			25,877					(26,313)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	07/18/2024	07/18/2025	1,000		19705	7,900			369					(3,928)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	10/03/2024	10/03/2025	700		19793	6,440			1,663					(3,202)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	10/16/2024	10/16/2025	4,000		20174	50,000			14,698					(24,863)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	09/12/2024	09/12/2025	700		19423	6,300			1,263					(3,133)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	11/20/2024	11/20/2025	3,800		20667	43,320			16,900					(21,541)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	12/26/2024	12/26/2025	4,200		21768	56,280			27,522					(27,985)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	02/21/2025	02/20/2026	700		21614		7,420		4,810					(2,610)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	12/11/2024	12/11/2025	800		21764	7,440			3,332					(3,700)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	08/28/2024	08/28/2025	3,000		19351	26,700			4,254					(13,277)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	07/25/2024	07/25/2025	500		18831	4,400			290					(2,188)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	07/05/2024	07/03/2025	4,900		20392	58,310			324					(29,317)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	12/26/2024	12/26/2025	500		21768	4,300			2,103					(2,138)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	09/26/2024	09/26/2025	3,500		20116	42,000			10,038					(20,885)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	07/24/2024	07/24/2025	600		19032	5,340			337					(2,655)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	09/11/2024	09/11/2025	600		19237	4,800			949					(2,387)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	04/10/2025	04/10/2026	5,200		18344		47,840		37,194		1			(10,646)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	12/04/2024	12/04/2025	4,400		21492	49,280			21,120					(24,505)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	01/23/2025	01/23/2026	600		21901		6,720		3,803					(2,917)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	01/10/2025	01/09/2026	9,400		20848		111,860		59,493		1			(52,367)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	11/26/2024	11/26/2025	3,500		20923	39,550			16,081					(19,666)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	04/11/2025	04/10/2026	1,100		18690		7,700		6,036					(1,664)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		BMO	01/02/2025	01/02/2026	500		20976		3,700		1,880					(1,820)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BMO	11/06/2024	11/06/2025	460		2491	40,920			14,389					(20,348)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BMO	11/26/2024	11/26/2025	289		2650	15,260			6,205					(7,588)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BMO	12/04/2024	12/04/2025	536		2482	60,060			25,740					(29,865)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BMO	11/13/2024	11/13/2025	422		2533	27,100			10,051					(13,476)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BMO	11/26/2024	11/26/2025	289		2558	23,520			9,563					(11,695)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BMO	11/13/2024	11/13/2025	295		2294	12,390			4,595		140			(6,161)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BMO	04/10/2025	04/10/2026	437		1822		64,160		49,883		146,382			(14,277)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BMO	04/10/2025	04/10/2026	437		2031		24,000		18,659		67,047			(5,341)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BMO	11/06/2024	11/06/2025	293		2551	19,740			6,942					(9,816)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BMO	11/13/2024	11/13/2025	422		2426	44,300			16,430					(22,028)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BMO	11/13/2024	11/13/2025	253		2538	15,840			5,875					(7,876)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BMO	11/26/2024	11/26/2025	206		2609	13,300			5,408					(6,613)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BMO	11/26/2024	11/26/2025	247		2395	10,680			4,342		4			(5,311)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BMO	04/10/2025	04/10/2026	1,037		1888		116,090		90,257		284,350			(25,833)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO	10/30/2024	10/30/2025	1,020		3286	83,520			27,764					(41,531)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO	12/11/2024	12/11/2025	151		3323	7,700			3,448					(3,829)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO	11/06/2024	11/06/2025	183		3500	11,460			4,030					(5,699)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO	01/02/2025	01/02/2026	161		3479		4,050		2,058					(1,992)				0/0

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S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	12/11/2024	12/11/2025	151		3631	5,950			2,664					(2,959)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	12/11/2024	12/11/2025	604		3462	51,800			23,196					(25,758)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	09/18/2024	09/18/2025	716		3241	57,200			12,414					(28,443)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	10/02/2024	10/02/2025	839		3283	57,720			14,747					(28,701)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	11/13/2024	11/13/2025	214		3242	12,320			4,569					(6,126)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	10/23/2024	10/23/2025	416		3422	15,210			4,764					(7,563)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	10/16/2024	10/16/2025	344		3500	13,860			4,074					(6,892)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	10/16/2024	10/16/2025	188		3158	12,420			3,651					(6,176)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	11/20/2024	11/20/2025	155		3211	8,500			3,316					(4,227)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	01/02/2025	01/02/2026	739		3348		39,330		19,989					(19,341)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	07/02/2024	07/02/2025	790		3082	45,080			124					(22,416)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	10/09/2024	10/09/2025	192		3442	6,780			1,863					(3,371)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	11/20/2024	11/20/2025	217		3508	9,940			3,878					(4,943)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	09/11/2024	09/11/2025	372		3265	12,210			2,415					(6,071)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	12/04/2024	12/04/2025	149		3192	9,050			3,879					(4,500)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	12/04/2024	12/04/2025	149		3649	6,850			2,936					(3,406)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	12/04/2024	12/04/2025	149		3491	13,900			5,957					(6,912)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	07/02/2024	07/02/2025	172		2867	13,000			36					(6,464)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	10/30/2024	10/30/2025	287		3411	12,240			4,069					(6,086)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	11/06/2024	11/06/2025	730		3481	50,400			17,723					(25,062)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	07/02/2024	07/02/2025	206		2934	7,440			20					(3,700)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	10/09/2024	10/09/2025	160		3105	7,700			2,115					(3,829)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	11/26/2024	11/26/2025	681		3527	60,950			24,782					(30,308)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	11/20/2024	11/20/2025	680		3392	55,660			21,714					(27,677)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	11/13/2024	11/13/2025	153		3530	7,550			2,800					(3,754)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	09/11/2024	09/11/2025	811		3170	46,800			9,257					(23,271)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	10/09/2024	10/09/2025	225		3383	11,060			3,038					(5,500)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	10/09/2024	10/09/2025	1,187		3258	108,040			29,681					(53,723)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	07/10/2024	07/10/2025	376		3203	11,220			277					(5,579)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	07/02/2024	07/02/2025	172		3175	5,350			15					(2,660)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	10/02/2024	10/02/2025	194		3500	3,900			996					(1,939)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	09/18/2024	09/18/2025	195		3041	10,500			2,279					(5,221)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	10/30/2024	10/30/2025	159		3393	7,550			2,510					(3,754)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	11/26/2024	11/26/2025	237		3716	8,560			3,480					(4,256)				0/0

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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 - ASIAN	INDEX LIAB	EX5		BMO-	10/16/2024	10/16/2025	971		3362	78,430			23,055					(39,000)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	09/18/2024	09/18/2025	488		3358	22,050			4,786					(10,964)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	11/06/2024	11/06/2025	152		3277	11,200			3,938					(5,569)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	09/11/2024	09/11/2025	270		2972	13,440			2,658					(6,683)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	11/06/2024	11/06/2025	152		3504	9,400			3,305					(4,674)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	11/26/2024	11/26/2025	148		3588	10,100			4,107					(5,022)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	09/11/2024	09/11/2025	203		3164	12,060			2,385					(5,997)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	10/02/2024	10/02/2025	226		3097	13,650			3,488					(6,788)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	10/23/2024	10/23/2025	737		3266	61,410			19,233					(30,536)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	11/13/2024	11/13/2025	702		3452	51,290			19,022					(25,504)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	09/18/2024	09/18/2025	228		3355	10,430			2,264					(5,186)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	12/04/2024	12/04/2025	626		3555	44,100			18,900					(21,929)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	11/06/2024	11/06/2025	152		3260	9,650			3,393					(4,798)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	07/10/2024	07/10/2025	821		3057	58,560			1,448					(29,119)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	10/30/2024	10/30/2025	191		3126	11,520			3,829					(5,728)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	11/13/2024	11/13/2025	366		3520	19,080			7,076					(9,488)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	10/16/2024	10/16/2025	188		3458	9,420			2,769					(4,684)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	01/02/2025	01/02/2026	353		3429		11,990		6,094					(5,896)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	12/04/2024	12/04/2025	149		3404	6,650			2,850					(3,307)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	07/02/2024	07/02/2025	344		3190	9,700			27					(4,823)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		BMO-	10/02/2024	10/02/2025	194		3435	5,760			1,472					(2,864)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	03/26/2025	03/26/2026	1,810		385.24284		16,730		12,318		22,305			(4,412)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	07/17/2024	07/17/2025	1,569		388.88046000000003	8,700			382		8,047			(4,326)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	12/19/2024	12/19/2025	37,317		378.21784000000002	308,790			145,063		624,059			(153,547)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	12/26/2024	12/26/2025	29,957		383.21384999999998	209,760			102,575		379,074			(104,304)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	04/09/2025	04/09/2026	2,099		389.16435999999999		10,080		7,809		20,864			(2,271)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	12/19/2024	12/19/2025	1,853		381.61840000000001	12,390			5,821		25,643			(6,161)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	01/24/2025	01/23/2026	4,953		259.20278999999999		27,360		15,613		40,814			(11,747)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	04/09/2025	04/09/2026	28,335		376.96724		289,440		224,236		533,823			(65,204)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	04/10/2025	04/10/2026	2,355		378.30869999999999		23,400		18,193		41,799			(5,207)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	02/13/2025	02/13/2026	2,838		389.54804999999999		21,230		13,240		25,351			(7,990)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	01/24/2025	01/23/2026	32,843		255.88947999999999		250,740		143,082		379,586			(107,658)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	02/12/2025	02/12/2026	38,413		384.90471000000002		327,080		203,077		461,800			(124,003)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	01/30/2025	01/30/2026	2,335		386.58629000000002		18,450		10,796		24,888			(7,654)				0/0

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	01/29/2025	01/29/2026	1,565		383.44		13,140		7,653		20,220			(5,487)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	01/02/2025	01/02/2026	31,111		380.42786999999998		241,900		122,944		466,263			(118,956)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	12/27/2024	12/26/2025	30,333		381.78390999999999	216,200			106,603		418,362			(108,399)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	02/12/2025	02/12/2026	4,672		392.99579999999997		23,940		14,864		32,458			(9,076)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	02/21/2025	02/20/2026	36,377		387.22239000000002		314,430		203,813		382,811			(110,617)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	12/27/2024	12/26/2025	4,484		390.88303000000002	17,000			8,382		32,992			(8,524)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	03/26/2025	03/26/2026	8,790		389.49752999999998		63,240		46,561		83,932			(16,679)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	02/21/2025	02/20/2026	4,386		389.16043999999999		33,830		21,929		40,678			(11,901)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	02/21/2025	02/20/2026	5,934		395.74981000000002		29,900		19,381		33,876			(10,519)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	02/13/2025	02/13/2026	4,386		395.74981000000002		21,930		13,676		24,576			(8,254)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	01/29/2025	01/29/2026	2,086		384.20688000000001		16,720		9,738		25,762			(6,982)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	12/26/2024	12/26/2025	3,153		381.69164999999998	24,360			11,912		43,728			(12,113)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	07/17/2024	07/17/2025	5,230		384.67428000000001	37,600			1,653		47,595			(18,697)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	01/29/2025	01/29/2026	26,601		382.67311999999998		233,580		136,041		359,349			(97,539)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	01/30/2025	01/30/2026	26,205		385.04457000000002		226,240		132,388		307,827			(93,852)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	02/13/2025	02/13/2026	38,183		387.61		321,160		200,284		388,234			(120,876)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	02/13/2025	02/13/2026	1,290		386.44717000000003		11,600		7,234		14,126			(4,366)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	07/17/2024	07/17/2025	30,075		380.85048	272,550			11,980		387,848			(135,526)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	07/11/2024	07/11/2025	4,460		384.21935999999999	30,600			841		42,413			(15,216)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	12/27/2024	12/26/2025	3,165		380.26738999999998	24,720			12,189		47,610			(12,394)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	03/26/2025	03/26/2026	32,576		384.85604999999998		307,440		226,357		410,335			(81,083)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	12/19/2024	12/19/2025	11,910		387.286	53,550			25,157		113,721			(26,628)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	02/12/2025	02/12/2026	1,557		383.74883999999997		14,220		8,829		20,040			(5,391)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	02/12/2025	02/12/2026	3,115		386.83116000000001		23,640		14,678		33,247			(8,962)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	04/09/2025	04/09/2026	2,361		383.44695999999999		16,380		12,690		32,526			(3,690)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	12/26/2024	12/26/2025	4,467		392.34705000000002	16,490			8,064		29,144			(8,200)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	04/10/2025	04/10/2026	28,263		377.16230999999999		299,160		232,589		528,149			(66,571)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	12/26/2024	12/26/2025	1,314		379.40834999999998	11,650			5,697		20,717			(5,793)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	01/02/2025	01/02/2026	2,900		383.0829		19,030		9,672		37,261			(9,358)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	07/11/2024	07/11/2025	1,836		387.26871999999997	10,360			285		11,930			(5,152)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	07/11/2024	07/11/2025	29,646		380.40766000000002	257,640			7,078		394,710			(128,112)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	01/30/2025	01/30/2026	1,557		385.43		13,140		7,689		17,855			(5,451)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	03/26/2025	03/26/2026	2,844		393.75222000000002		15,620		11,500		20,398			(4,120)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO-	01/24/2025	01/23/2026	3,649		254.87		30,520		17,416		46,321			(13,104)				0/0

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO	01/02/2025	01/02/2026	3,164		391.42728		11,520		5,855		22,646			(5,665)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BMO	04/09/2025	04/09/2026	2,624		378.11072000000001		25,200		19,523		46,959			(5,677)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BMO	02/21/2025	02/19/2027	9,030		387.22239000000002		106,050		87,473		128,199			(18,577)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BMO	07/11/2024	07/10/2026	11,543		380.02649000000002	140,800			72,334		196,624			(35,007)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BMO	12/27/2024	12/24/2026	9,232		379.13	107,450			80,291		176,912			(26,863)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BMO	04/10/2025	04/09/2027	10,729		381.36574000000002		123,000		109,315		197,745			(13,685)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BMO	02/13/2025	02/12/2027	9,288		388.77283		101,880		82,708		122,621			(19,172)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BMO	12/26/2024	12/24/2026	9,197		380.55	106,750			79,438		166,753			(26,577)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BMO	01/02/2025	12/31/2026	7,382		379.29		85,120		64,162		141,014			(20,958)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BMO	01/30/2025	01/29/2027	11,156		384.65913999999998		134,590		106,674		174,370			(27,916)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BMO	04/09/2025	04/09/2027	10,757		381.54115999999999		117,260		104,070		196,939			(13,190)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BMO	01/29/2025	01/29/2027	10,953		382.67311999999998		131,460		104,050		185,688			(27,410)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BMO	02/12/2025	02/12/2027	9,344		386.06058000000002		102,960		83,470		138,797			(19,490)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BMO	07/17/2024	07/17/2026	9,938		381.99761999999998	118,560			61,963		155,260			(29,437)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BMO	03/26/2025	03/25/2027	6,463		387.17678999999998		73,250		63,591		93,904			(9,659)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BMO	01/24/2025	01/22/2027	10,687		254.36026000000001		127,920		100,572		179,097			(27,348)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BMO	12/19/2024	12/18/2026	10,851		377.46215999999998	128,740			94,610		220,945			(32,008)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		BMO	09/06/2024	09/05/2025	7,104		394.17	34,720			6,348		1			(17,408)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		BMO	01/30/2025	01/30/2026	5,461		402.07423999999997		34,980		20,469		1			(14,511)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		BMO	01/10/2025	01/09/2026	4,316		388.78917000000001		32,810		17,450					(15,360)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		BMO	08/29/2024	08/29/2025	5,820		394.79480999999998	26,910			4,362		1			(13,381)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		BMO	08/08/2024	08/08/2025	5,168		385.05504999999999	25,600			2,673		1			(12,730)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		BMO	10/03/2024	10/03/2025	6,777		398.39	34,830			8,995		1			(17,319)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		BMO	07/18/2024	07/18/2025	4,421		382.60735	27,880			1,302					(13,863)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		BMO	09/12/2024	09/12/2025	8,327		399.05396000000002	40,590			8,140		1			(20,183)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		BMO	11/07/2024	11/07/2025	8,914		402.25452000000001	57,960			20,541		1			(28,821)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		BMO	09/19/2024	09/19/2025	4,527		399.22052000000002	19,800			4,352					(9,846)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		BMO	01/16/2025	01/16/2026	5,251		401.5498		27,930		15,269		1			(12,661)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		BMO	08/22/2024	08/22/2025	4,588		389.99590000000001	19,800			2,829					(9,846)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO	09/05/2024	09/05/2025	18,181		411.05838	187,200			33,943		56,488			(93,086)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO	07/18/2024	07/18/2025	19,504		400.29572999999999	211,500			9,878		134,915			(105,169)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO	12/26/2024	12/26/2025	34,021		431.33024999999998	141,440			69,166		44,289			(70,331)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO	10/02/2024	10/02/2025	22,768		414.87822	221,130			56,498		64,269			(109,958)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO	10/16/2024	10/16/2025	1,978		441.21131000000003	4,960			1,458		92			(2,466)				0/0

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SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	07/18/2024	07/18/2025	42,389		416.44598999999999	169,520			7,917		2,819			(84,294)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	12/26/2024	12/26/2025	15,760		415.34025000000003	169,470			82,873		93,016			(84,269)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	08/28/2024	08/28/2025	26,863		426.94637999999998	95,400			15,201		2,727			(47,438)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	10/09/2024	10/09/2025	28,544		431.74059	101,460			27,874		6,819			(50,451)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	10/02/2024	10/02/2025	30,023		432.86426999999998	96,000			24,527		4,431			(47,736)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	09/05/2024	09/05/2025	1,263		434.42297000000002	2,700			490		28			(1,343)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	09/12/2024	09/12/2025	33,562		429.56752	107,730			21,605		4,135			(53,569)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	01/16/2025	01/16/2026	20,753		416.74790000000002		199,200		108,903		125,234			(90,297)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	01/16/2025	01/16/2026	20,003		425.14684999999997		117,600		64,292		60,746			(53,308)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	08/08/2024	08/08/2025	44,704		419.11016999999998	160,890			16,796		10,751			(80,003)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	01/30/2025	01/30/2026	25,318		431.88736		115,260		67,446		46,812			(47,814)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	10/03/2024	10/03/2025	30,121		431.45636999999999	99,600			25,721		6,145			(49,526)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	08/14/2024	08/14/2025	2,575		425.31990000000002	6,400			774		146			(3,182)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	08/07/2024	08/07/2025	1,816		421.36243000000002	4,620			470		201			(2,297)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	10/09/2024	10/09/2025	20,031		414.56682000000001	208,800			57,363		64,324			(103,826)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	08/07/2024	08/07/2025	44,876		417.50733000000002	153,970			15,651		15,949			(76,562)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	11/13/2024	11/13/2025	22,633		421.12364000000002	256,680			95,197		53,189			(127,635)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	09/25/2024	09/25/2025	2,262		434.80633	5,040			1,191		159			(2,506)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	11/07/2024	11/07/2025	24,513		418.40931999999998	276,210			97,888		72,266			(137,346)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	08/29/2024	08/29/2025	27,076		427.59557999999998	97,370			15,783		2,458			(48,418)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	10/02/2024	10/02/2025	1,251		437.26085999999998	2,650			677		71			(1,318)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	11/26/2024	11/26/2025	1,217		448.63727999999998	3,650			1,484		67			(1,815)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	08/29/2024	08/29/2025	19,737		408.62646000000001	224,640			36,411		76,472			(111,703)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	09/18/2024	09/18/2025	19,648		413.66358000000002	177,060			38,428		52,703			(88,044)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	01/30/2025	01/30/2026	19,112		419.80095999999998		182,490		106,787		99,958			(75,703)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	09/25/2024	09/25/2025	25,892		412.92678000000001	249,260			58,891		84,407			(123,945)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	11/26/2024	11/26/2025	23,367		426.45191999999997	269,760			109,683		35,345			(134,139)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	08/14/2024	08/14/2025	19,052		405.12205999999998	183,520			22,184		95,286			(91,256)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	11/13/2024	11/13/2025	1,230		443.88708000000003	3,350			1,242		102			(1,666)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	10/03/2024	10/03/2025	22,842		413.52882	232,050			59,925		76,829			(115,388)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	09/05/2024	09/05/2025	30,302		428.87882999999999	100,800			18,277		3,018			(50,123)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	08/28/2024	08/28/2025	1,774		432.07605000000001	4,270			680		41			(2,123)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	09/12/2024	09/12/2025	24,982		413.32004000000001	226,710			45,467		63,710			(112,732)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	08/22/2024	08/22/2025	12,999		404.90519999999998	155,040			22,149		73,278			(77,094)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	10/16/2024	10/16/2025	17,804		423.01285999999999	159,120			46,774		21,446			(79,123)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO -	07/24/2024	07/24/2025	12,015		398.95053999999999	126,500			7,993		102,344			(62,902)				0/0

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SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO-	08/21/2024	08/21/2025	37,232		425.07976000000002	124,100			17,388		3,969			(61,709)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO-	01/02/2025	01/02/2026	12,588		418.65933999999999		94,000		47,775		59,748			(46,225)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO-	08/22/2024	08/22/2025	37,212		424.91505000000001	132,860			18,980		4,447			(66,065)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO-	08/14/2024	08/14/2025	41,193		419.88202000000001	155,200			18,760		11,723			(77,174)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO-	09/19/2024	09/19/2025	37,975		430.63328999999999	113,250			24,890		5,149			(56,314)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO-	09/18/2024	09/18/2025	37,784		429.54318000000001	121,500			26,370		6,234			(60,416)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO-	01/10/2025	01/09/2026	47,727		422.27152000000001		214,320		113,987		176,154			(100,333)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO-	11/26/2024	11/26/2025	29,695		443.7072	126,880			51,589		3,846			(63,091)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO-	09/06/2024	09/05/2025	18,013		409.54262999999997	178,210			32,581		68,318			(89,352)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO-	11/26/2024	11/26/2025	2,191		448.63727999999998	6,570			2,671		120			(3,267)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO-	11/07/2024	11/07/2025	30,951		434.56412	135,000			47,843		10,622			(67,129)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO-	03/26/2025	03/26/2026	23,440		426.34154999999998		218,880		161,153		105,897			(57,727)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO-	09/25/2024	09/25/2025	36,701		430.82823000000002	112,420			26,561		6,213			(55,901)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO-	08/28/2024	08/28/2025	19,767		408.00605999999999	223,080			35,546		81,874			(110,927)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO-	12/26/2024	12/26/2025	1,251		434.12849999999997	4,250			2,078		1,179			(2,113)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO-	08/21/2024	08/21/2025	2,295		430.17757999999998	5,130			719		51			(2,551)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO-	01/02/2025	01/02/2026	32,225		429.78122000000002		116,480		59,200		54,160			(57,280)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO-	08/07/2024	08/07/2025	18,158		401.31590999999997	177,800			18,073		133,213			(88,412)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO-	08/21/2024	08/21/2025	12,751		405.08062000000001	146,500			20,526		69,640			(72,848)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO-	11/13/2024	11/13/2025	39,361		439.00920000000002	153,600			56,967		7,683			(76,378)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO-	10/16/2024	10/16/2025	36,844		437.16721000000001	135,590			39,858		3,961			(67,423)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO-	09/19/2024	09/19/2025	19,616		414.72809000000001	170,040			37,371		46,312			(84,553)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO-	08/08/2024	08/08/2025	17,830		402.85658999999998	180,090			18,801		110,494			(89,550)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO-	01/10/2025	01/09/2026	28,687		406.90902999999997		325,440		173,087		321,877			(152,353)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO-	03/26/2025	03/26/2026	28,324		439.85669999999999		113,680		83,698		42,783			(29,982)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO-	09/06/2024	09/05/2025	30,444		427.28028	97,200			17,771		4,509			(48,735)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		BMO-	07/24/2024	07/24/2025	38,655		413.88247000000001	161,320			10,193		15,203			(80,217)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		BMO-	08/29/2024	08/29/2025	3,290		396.77076	42,380			6,869		38,045			(21,074)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		BMO-	01/16/2025	01/16/2026	4,501		401.94974999999999		47,160		25,783		40,612			(21,377)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		BMO-	09/12/2024	09/12/2025	3,785		397.07256000000001	48,600			9,747		43,895			(24,166)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		BMO-	11/07/2024	11/07/2025	5,447		402.65839	81,400			28,848		54,954			(40,476)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		BMO-	10/03/2024	10/03/2025	4,267		397.99160999999998	54,570			14,092		48,039			(27,135)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		BMO-	07/18/2024	07/18/2025	3,901		383.76094000000001	49,350			2,305		68,801			(24,539)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		BMO-	01/10/2025	01/09/2026	3,808		393.51609000000002		42,750		22,737		45,683			(20,013)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		BMO-	01/30/2025	01/30/2026	2,979		403.28287999999998		35,760		20,925		28,559			(14,835)				0/0

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SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		BMO-	08/08/2024	08/08/2025	3,618		385.82902999999999	51,100			5,335		65,041			(25,410)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		BMO-	09/06/2024	09/05/2025	3,298		392.19914999999997	47,190			8,628		50,112			(23,660)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		BMO-	08/22/2024	08/22/2025	4,078		392.74234999999999	55,840			7,977		58,937			(27,767)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5		BMO-	01/10/2025	01/08/2027	1,269		393.51609000000002		46,300		35,507		45,776			(10,793)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5		BMO-	08/21/2024	08/21/2026	2,805		393.70855999999998	89,100			50,844		87,538			(22,122)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5		BMO-	06/05/2024	06/05/2026	1,327		381.73892000000001	43,700			20,321		50,543			(10,850)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5		BMO-	06/12/2024	06/12/2026	1,330		369.55885000000001	55,900			26,531		66,281			(13,879)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5		BMO-	10/09/2024	10/09/2026	1,252		402.58512000000002	39,800			25,387		32,763			(9,882)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5		BMO-	11/13/2024	11/13/2026	1,230		411.36788000000001	40,750			27,949		26,387			(10,118)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5		BMO-	01/02/2025	12/31/2026	1,259		402.37373000000002		40,250		30,340		36,635			(9,910)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5		BMO-	09/25/2024	09/25/2026	1,257		405.76620000000003	31,600			19,550		29,491			(7,846)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		BMO-	10/03/2024	10/02/2026	4,177		672.12672999999995	89,750			56,464		45,663			(22,314)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		BMO-	05/23/2024	05/22/2026	8,904		592.11203999999998	332,220			149,132		357,670			(83,055)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		BMO-	09/26/2024	09/25/2026	5,177		672.48608999999999	105,090			65,104		54,794			(26,128)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		BMO-	01/10/2025	01/08/2027	4,632		651.13280999999995		115,560		88,623		100,195			(26,937)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		BMO-	06/06/2024	06/05/2026	5,420		628.18844999999999	119,700			55,739		110,104			(29,761)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		BMO-	02/21/2025	02/19/2027	6,372		689.14577999999995		145,470		119,988		75,084			(25,482)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		BMO-	09/12/2024	09/11/2026	8,242		669.45204000000001	158,270			95,005		89,137			(39,350)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		BMO-	08/08/2024	08/07/2026	5,050		632.84554000000003	133,690			73,823		109,565			(33,239)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		BMO-	08/01/2024	07/31/2026	6,057		659.29262000000006	117,600			63,808		71,758			(29,238)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		BMO-	08/29/2024	08/28/2026	6,749		663.25368000000003	150,400			87,389		80,308			(37,393)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		BMO-	08/22/2024	08/21/2026	5,629		656.05850999999996	123,420			70,526		77,167			(30,685)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		BMO-	07/25/2024	07/24/2026	7,429		640.54155000000003	162,540			86,628		132,143			(40,412)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		BMO-	07/05/2024	07/02/2026	5,974		608.76684	175,230			88,583		191,304			(43,808)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		BMO-	09/19/2024	09/18/2026	5,524		677.44025999999997	97,680			59,574		50,760			(24,286)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		BMO-	05/31/2024	05/29/2026	4,708		624.54951000000005	109,460			50,125		101,634			(27,327)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BARCLAYS-	03/27/2025	03/27/2026	781		5397		112,980		83,493		104,240			(29,487)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BARCLAYS-	10/24/2024	10/24/2025	344		4975	46,580			14,716		76,588			(23,162)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BARCLAYS-	10/17/2024	10/17/2025	809		4928	114,920			34,097		181,176			(57,144)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BARCLAYS-	02/06/2025	02/06/2026	392		5276		55,230		33,381		54,743			(21,849)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BARCLAYS-	09/12/2024	09/12/2025	935		4877	114,300			22,923		214,628			(56,836)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BARCLAYS-	11/07/2024	11/07/2025	536		4915	63,128			22,372		113,517			(31,391)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BARCLAYS-	10/17/2024	10/17/2025	101		4957	8,995			2,669		13,955			(4,473)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BARCLAYS-	10/17/2024	10/17/2025	101		5036	8,300			2,463		13,418			(4,127)				0/0

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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		BARCLAYS-	12/05/2024	12/05/2025	485		4927	62,880			27,121		96,642			(31,267)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BARCLAYS-	12/27/2024	12/24/2025	122		4953	9,360			4,589		14,272			(4,719)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BARCLAYS-	12/05/2024	12/05/2025	101		4922	7,125			3,073		10,400			(3,543)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BARCLAYS-	12/27/2024	12/24/2025	510		4953	66,750			32,724		109,115			(33,654)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BARCLAYS-	09/12/2024	09/12/2025	145		5026	9,170			1,839		18,306			(4,560)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BARCLAYS-	03/27/2025	03/27/2026	112		5473		6,420		4,744		5,770			(1,676)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BARCLAYS-	02/27/2025	02/27/2026	24		21620		10,710		7,091		14,802			(3,619)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BARCLAYS-	02/27/2025	02/27/2026	63		21537		34,450		22,809		47,896			(11,641)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BARCLAYS-	10/10/2024	10/10/2025	287		20586	149,582			41,505		226,779			(74,380)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BARCLAYS-	10/10/2024	10/10/2025	30		21213	9,270			2,572		14,383			(4,610)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BARCLAYS-	09/19/2024	09/19/2025	277		19661	126,390			27,778		193,303			(62,848)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BARCLAYS-	09/19/2024	09/19/2025	35		20217	13,643			2,998		21,978			(6,784)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BARCLAYS-	09/19/2024	09/19/2025	25		20435	10,535			2,315		17,493			(5,239)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BARCLAYS-	10/10/2024	10/10/2025	59		20829	29,076			8,068		44,786			(14,458)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BARCLAYS-	02/27/2025	02/27/2026	350		21044		191,952		127,089		256,682			(64,863)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BARCLAYS-	09/26/2024	09/26/2025	4,800		1.0049999999999999	159,840			38,204		198,095			(79,481)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BARCLAYS-	10/17/2024	10/17/2025	500		1.0169999999999999	12,400			3,679		14,107			(6,166)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BARCLAYS-	09/12/2024	09/12/2025	5,600		1.008	162,400			32,569		236,483			(80,754)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BARCLAYS-	01/03/2025	01/02/2026	3,200		1.0069999999999999		100,480		51,493		115,463			(48,987)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BARCLAYS-	09/12/2024	09/12/2025	1,400		1.012	51,240			10,276		75,971			(25,479)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BARCLAYS-	03/27/2025	03/27/2026	3,200		0.99		89,376		66,050		103,636			(23,326)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BARCLAYS-	10/31/2024	10/31/2025	3,100		1.0049999999999999	99,665			33,404		131,093			(49,559)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BARCLAYS-	09/19/2024	09/19/2025	1,000		0.99	15,000			3,297		18,297			(7,459)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BARCLAYS-	11/21/2024	11/21/2025	3,000		1.006	96,900			38,068		114,675			(48,184)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BARCLAYS-	10/03/2024	10/03/2025	500		1.0209999999999999	13,200			3,409		16,999			(6,564)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BARCLAYS-	01/16/2025	01/16/2026	4,200		1.004		137,340		75,084		144,315			(62,256)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BARCLAYS-	09/19/2024	09/19/2025	1,300		1.0289999999999999	35,100			7,714		42,479			(17,454)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BARCLAYS-	02/27/2025	02/27/2026	4,400		1.012		134,640		89,144		142,223			(45,496)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BARCLAYS-	10/03/2024	10/03/2025	3,000		0.9689999999999997	92,700			23,939		117,799			(46,095)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BARCLAYS-	02/21/2025	02/20/2026	700		1.0009999999999999		17,080		11,071		16,315			(6,009)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BARCLAYS-	12/27/2024	12/26/2025	2,500		1.0249999999999999	65,000			32,050		73,236			(32,590)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BARCLAYS-	08/22/2024	08/22/2025	4,100		0.9819999999999998	144,320			20,617		204,514			(71,764)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BARCLAYS-	08/15/2024	08/15/2025	500		0.9859999999999999	14,250			1,762		20,714			(7,086)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BARCLAYS-	10/31/2024	10/31/2025	900		1.0169999999999999	29,826			9,997		39,543			(14,831)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BARCLAYS-	11/21/2024	11/21/2025	500		1.0249999999999999	13,050			5,127		15,123			(6,489)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BARCLAYS-	08/15/2024	08/15/2025	3,600		1.0029999999999999	112,320			13,886		170,792			(55,851)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BARCLAYS-	01/03/2025	01/02/2026	600		1.0249999999999999		16,200		8,302		18,469			(7,898)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BARCLAYS-	12/27/2024	12/26/2025	500		1.0289999999999999	13,550			6,681		15,242			(6,794)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BARCLAYS-	02/21/2025	02/20/2026	2,200		0.9789999999999998		69,740		45,205		68,477			(24,535)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BARCLAYS-	11/27/2024	11/26/2025	2,900		1.0069999999999999	87,464			35,759		100,769			(43,732)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BARCLAYS-	10/17/2024	10/17/2025	3,700		1.004	117,290			34,800		136,669			(58,323)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BARCLAYS-	03/19/2025	03/19/2026	865		2219		52,884		37,920		30,711			(14,964)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BARCLAYS-	11/20/2024	11/20/2025	301		2526	16,541			6,453		12			(8,225)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BARCLAYS-	09/11/2024	09/11/2025	238		2228	15,930			3,151		73			(7,921)				0/0

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RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BARCLAYS-	02/20/2025	02/20/2026	221		2431		10,540		6,776		443			(3,764)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BARCLAYS-	01/15/2025	01/15/2026	309		2469		13,692		7,448		163			(6,244)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BARCLAYS-	03/12/2025	03/12/2026	592		2057		65,124		45,444		70,687			(19,680)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BARCLAYS-	02/20/2025	02/20/2026	310		2440		13,965		8,978		566			(4,988)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BARCLAYS-	01/15/2025	01/15/2026	221		2390		15,085		8,206		288			(6,879)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BARCLAYS-	03/19/2025	03/19/2026	432		2263		20,574		14,752		9,955			(5,822)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BARCLAYS-	03/26/2025	03/26/2026	338		2260		14,483		10,663		8,948			(3,820)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BARCLAYS-	03/19/2025	03/19/2026	240		2061		7,030		5,041		8,349			(1,989)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BARCLAYS-	03/19/2025	03/19/2026	288		2078		8,646		6,199		10,139			(2,447)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BARCLAYS-	09/11/2024	09/11/2025	380		2245	23,248			4,599		46			(11,560)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BARCLAYS-	03/26/2025	03/26/2026	820		2202		49,895		36,736		37,174			(13,159)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BARCLAYS-	03/12/2025	03/12/2026	247		2249		9,670		6,748		5,790			(2,922)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BARCLAYS-	03/26/2025	03/26/2026	434		2275		17,010		12,524		9,985			(4,486)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BARCLAYS-	09/11/2024	09/11/2025	285		2289	13,596			2,689		6			(6,761)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BARCLAYS-	01/15/2025	01/15/2026	265		2435		14,184		7,715		202			(6,469)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BARCLAYS-	11/20/2024	11/20/2025	344		2444	28,216			11,007		35			(14,030)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BARCLAYS-	02/20/2025	02/20/2026	265		2454		11,016		7,082		425			(3,934)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BARCLAYS-	11/20/2024	11/20/2025	215		2291	9,030			3,523		224			(4,490)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		BARCLAYS-	03/12/2025	03/12/2026	345		2152		23,618		16,481		20,691			(7,137)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		BARCLAYS-	02/06/2025	02/06/2026	1,474		2319		73,950		44,695		49,679			(29,255)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		BARCLAYS-	02/06/2025	02/06/2026	217		2411		11,225		6,784		6,116			(4,441)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		BARCLAYS-	02/06/2025	02/06/2026	390		2342		20,376		12,315		13,029			(8,061)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		BARCLAYS-	02/06/2025	02/06/2026	8,731		264.74714999999998		26,910		16,264		46,719			(10,646)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		BARCLAYS-	12/19/2024	12/19/2025	3,756		240.798	11,250			5,285		19,923			(5,594)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		BARCLAYS-	11/21/2024	11/21/2025	4,460		244.44005999999999	14,300			5,618		25,524			(7,111)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	02/21/2025	02/20/2026	347		5426		52,630		34,115		41,764			(18,515)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	11/14/2024	11/14/2025	103		4998	8,200			3,064		15,563			(4,077)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	08/29/2024	08/29/2025	101		4902	9,650			1,564		14,927			(4,798)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	10/31/2024	10/31/2025	104		5137	6,250			2,095		12,190			(3,108)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/16/2025	01/16/2026	627		5081		92,480		50,559		122,564			(41,921)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	08/01/2024	08/01/2025	147		4813	8,330			709		15,871			(4,142)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	04/03/2025	04/02/2026	763		5200		99,450		75,341		127,109			(24,109)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	09/06/2024	09/05/2025	106		4771	11,450			2,093		21,276			(5,741)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	03/13/2025	03/13/2026	920		5334		138,180		96,802		135,278			(41,378)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	11/21/2024	11/21/2025	589		4770	80,080			31,460		144,326			(39,820)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	10/31/2024	10/31/2025	663		4832	87,360			29,280		148,004			(43,440)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/30/2025	01/30/2026	95		5414		9,000		5,266		9,296			(3,734)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	04/03/2025	04/02/2026	98		5221		9,650		7,311		12,229			(2,339)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/03/2025	01/02/2026	493		4847		67,680		34,684		108,726			(32,996)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	07/25/2024	07/25/2025	520		4850	66,750			4,401		136,658			(33,192)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	08/08/2024	08/08/2025	600		4706	75,600			7,892		157,042			(37,592)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	12/12/2024	12/12/2025	826		4906	119,720			53,940		179,944			(59,531)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	08/29/2024	08/29/2025	524		4956	77,740			12,601		127,506			(38,656)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	07/18/2024	07/18/2025	144		5031	11,060			517		23,267			(5,500)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	10/03/2024	10/03/2025	142		4926	12,320			3,182		19,156			(6,126)				D/0

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DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	10/03/2024	10/03/2025	610		4911	74,700			19,291		118,465			(37,145)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	11/14/2024	11/14/2025	641		4790	79,360			29,651		131,132			(39,462)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	09/06/2024	09/05/2025	570		4757	71,550			13,081		133,646			(35,874)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	08/01/2024	08/01/2025	671		4780	91,520			7,794		185,857			(45,509)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/30/2025	01/30/2026	757		5229		116,800		68,347		126,072			(48,453)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	07/18/2024	07/18/2025	431		4841	57,120			2,668		108,907			(28,403)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	02/27/2025	02/27/2026	950		5500		138,840		91,924		103,875			(46,916)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	07/11/2024	07/11/2025	563		4956	85,960			2,362		159,457			(42,744)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	04/11/2025	04/10/2026	480		4730		54,970		43,093		78,188			(11,877)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	08/22/2024	08/22/2025	512		4836	79,500			11,357		138,727			(39,532)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	12/12/2024	12/12/2025	101		5010	12,600			5,677		19,895			(6,265)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	03/13/2025	03/13/2026	94		5456		9,600		6,725		8,998			(2,875)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	08/29/2024	08/29/2025	123		42162	106,335			17,236		145,366			(52,875)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	09/19/2024	09/19/2025	17		42193	16,569			3,642		20,455			(8,239)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	08/08/2024	08/08/2025	162		39525	153,728			16,049		244,352			(76,442)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	09/26/2024	09/26/2025	21		43440	22,203			5,307		25,161			(11,041)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	04/11/2025	04/10/2026	45		40816		30,708		24,073		41,480			(6,635)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	07/11/2024	07/11/2025	18		40668	22,666			623		44,209			(11,271)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	07/11/2024	07/11/2025	189		39674	207,450			5,699		341,831			(103,155)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/16/2025	01/16/2026	19		44146		22,912		12,526		23,583			(10,386)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	03/13/2025	03/13/2026	12		43834		7,650		5,359		11,462			(2,291)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/24/2025	01/23/2026	108		44291		118,800		67,792		103,844			(51,008)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	04/11/2025	04/10/2026	187		39971		192,375		150,809		254,263			(41,566)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	03/13/2025	03/13/2026	32		42038		25,168		17,631		33,433			(7,537)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	09/26/2024	09/26/2025	142		42681	135,780			32,453		163,067			(67,517)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	04/11/2025	04/10/2026	25		42786		18,680		14,644		27,343			(4,036)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	03/20/2025	03/20/2026	48		43170		51,840		37,313		62,964			(14,527)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	11/14/2024	11/14/2025	155		44145	167,076			62,424		149,269			(83,079)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	08/08/2024	08/08/2025	18		41064	13,538			1,413		24,445			(6,732)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	04/03/2025	04/02/2026	163		41357		171,534		129,950		231,812			(41,584)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	04/03/2025	04/02/2026	54		41762		47,256		35,800		64,941			(11,456)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	08/29/2024	08/29/2025	36		42286	31,470			5,101		43,008			(15,649)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/24/2025	01/23/2026	11		45846		10,875		6,206		8,348			(4,669)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	11/14/2024	11/14/2025	34		45588	30,750			11,489		22,120			(15,291)				0/0

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DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	07/11/2024	07/11/2025	45		40787	30,150			828		54,948			(14,992)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	09/19/2024	09/19/2025	157		42193	134,244			29,504		165,937			(66,753)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	08/08/2024	08/08/2025	33		40235	26,858			2,804		45,038			(13,355)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/24/2025	01/23/2026	34		46290		28,425		16,220		20,958			(12,205)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	12/05/2024	12/05/2025	147		44810	170,016			73,331		128,384			(84,541)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	08/29/2024	08/29/2025	24		42658	22,480			3,644		30,373			(11,178)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	03/20/2025	03/20/2026	169		42163		166,353		119,738		194,611			(46,615)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	09/26/2024	09/26/2025	12		44073	13,805			3,300		13,780			(6,865)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/16/2025	01/16/2026	169		43542		156,001		85,286		164,008			(70,715)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	12/05/2024	12/05/2025	31		46198	24,542			10,585		14,865			(12,204)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	09/19/2024	09/19/2025	19		43370	12,448			2,736		14,857			(6,190)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	03/13/2025	03/13/2026	179		41181		178,996		125,396		229,596			(53,600)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	11/14/2024	11/14/2025	18		44713	31,896			11,917		23,306			(15,860)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	08/01/2024	08/01/2025	37		20080	11,844			1,009		24,598			(5,889)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/30/2025	01/30/2026	242		21465		133,328		78,019		158,145			(55,309)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/30/2025	01/30/2026	23		22541		13,215		7,733		15,936			(5,482)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	08/29/2024	08/29/2025	36		20330	13,160			2,133		24,853			(6,544)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	12/05/2024	12/05/2025	23		22325	11,670			5,033		14,132			(5,803)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	12/05/2024	12/05/2025	252		21554	144,990			62,537		175,793			(72,097)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	04/11/2025	04/10/2026	27		19494		7,185		5,633		11,221			(1,552)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	04/11/2025	04/10/2026	300		18653		130,536		102,332		190,851			(28,204)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	08/29/2024	08/29/2025	41		20060	12,552			2,035		22,566			(6,242)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	04/03/2025	04/02/2026	38		19929		13,559		10,272		23,894			(3,287)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	08/01/2024	08/01/2025	286		19268	123,498			10,518		225,756			(61,410)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	04/11/2025	04/10/2026	43		19008		17,408		13,647		26,159			(3,761)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	04/03/2025	04/02/2026	54		19373		22,970		17,402		37,670			(5,568)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	08/01/2024	08/01/2025	58		19740	24,464			2,083		48,519			(12,165)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	08/29/2024	08/29/2025	254		19519	87,661			14,209		146,365			(43,590)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/30/2025	01/30/2026	46		22411		20,500		11,996		24,697			(8,504)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	04/03/2025	04/02/2026	346		18985		144,896		109,770		225,680			(35,126)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/16/2025	01/16/2026	261		21049		138,050		75,472		172,873			(62,578)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/16/2025	01/16/2026	28		22293		13,110		7,167		17,180			(5,943)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	12/05/2024	12/05/2025	28		22239	12,018			5,184		14,597			(5,976)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BNP PARIBAS-	07/18/2024	07/18/2025	1,600		1.002	24,640			1,151		46,030			(12,252)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BNP PARIBAS-	07/18/2024	07/18/2025	2,500		0.9809999999999998 1.0029999999999	85,000			3,970		128,175			(42,266)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BNP PARIBAS-	09/06/2024	09/05/2025	800		999	18,320			3,349		26,920			(9,185)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		BNP PARIBAS-	07/11/2024	07/11/2025	3,800		1	123,500			3,393		198,913			(61,411)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	04/03/2025	04/02/2026	262		2052		7,895		5,981		12,938			(1,914)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	04/03/2025	04/02/2026	366		1993		10,465		7,928		16,206			(2,537)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/30/2025	01/30/2026	260		2404		12,402		7,257		6,658			(5,145)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/16/2025	01/16/2026	1,632		2285		83,065		45,412		59,689			(37,653)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/30/2025	01/30/2026	1,387		2303		87,232		51,045		56,749			(36,187)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/16/2025	01/16/2026	221		2353		9,505		5,196		6,039			(4,309)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	04/03/2025	04/02/2026	1,623		1939		78,244		59,276		117,268			(18,968)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/16/2025	01/16/2026	186		3333		10,680		5,839		6,485			(4,841)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	02/06/2025	02/06/2026	1,416		3244		106,076		64,112		73,036			(41,964)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/24/2025	01/23/2026	1,007		3259		90,024		51,371		55,706			(38,653)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/24/2025	01/23/2026	153		3394		11,115		6,343		5,439			(4,772)				0/0

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S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	11/27/2024	11/26/2025	1,278		3404	97,051			39,678		30,789			(48,526)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	08/29/2024	08/29/2025	424		3124	23,322			3,780		19,366			(11,597)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/03/2025	01/02/2026	286		3259		17,334		8,883		12,662			(8,451)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	04/03/2025	04/02/2026	180		3034		6,845		5,186		11,637			(1,659)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/16/2025	01/16/2026	217		3336		15,316		8,373		9,023			(6,943)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	03/20/2025	03/20/2026	1,283		2984		89,452		64,386		106,947			(25,066)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	08/29/2024	08/29/2025	1,303		3063	69,360			11,242		68,223			(34,489)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	04/03/2025	04/02/2026	287		2894		14,016		10,618		21,100			(3,398)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/24/2025	01/23/2026	153		3358		10,510		5,997		5,588			(4,513)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	08/29/2024	08/29/2025	261		3268	12,384			2,007		5,341			(6,158)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/16/2025	01/16/2026	1,519		3223		146,608		80,151		100,780			(66,457)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/03/2025	01/02/2026	1,174		3162		80,845		41,430		66,365			(39,415)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	08/01/2024	08/01/2025	231		3242	10,983			935		3,371			(5,461)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	08/01/2024	08/01/2025	165		3157	8,945			762		5,455			(4,448)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	04/11/2025	04/10/2026	257		2823		12,103		9,488		18,039			(2,615)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	08/01/2024	08/01/2025	1,649		3106	99,350			8,461		81,129			(49,402)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	02/06/2025	02/06/2026	154		3312		16,195		9,788		9,582			(6,407)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	04/11/2025	04/10/2026	1,396		2733		100,130		78,495		143,482			(21,635)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/30/2025	01/30/2026	1,469		3285		120,336		70,416		73,883			(49,920)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	03/20/2025	03/20/2026	372		3079		23,078		16,611		28,304			(6,467)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/30/2025	01/30/2026	398		3432		22,100		12,932		10,801			(9,168)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	08/08/2024	08/08/2025	341		2936	28,760			3,002		39,175			(14,301)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	11/27/2024	11/26/2025	149		3576	6,365			2,602		1,169			(3,183)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	08/08/2024	08/08/2025	1,464		2942	107,973			11,272		147,949			(53,690)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	04/03/2025	04/02/2026	1,581		2850		72,776		55,133		105,176			(17,643)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/10/2025	01/09/2026	290		3220		21,528		11,450		17,520			(10,078)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/10/2025	01/09/2026	1,161		3134		76,176		40,515		67,812			(35,661)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	02/06/2025	02/06/2026	185		3299		8,118		4,906		5,372			(3,212)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	07/05/2024	07/03/2025	1,843		385.795520000000 1	10,430			58		14,765			(5,244)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	09/06/2024	09/05/2025	2,347		390.413180000000 1	12,870			2,353		13,615			(6,453)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	08/14/2024	08/14/2025	1,570		383.708720000000 3	11,940			1,443		16,490			(5,937)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	09/19/2024	09/19/2025	38,842		388.75	335,220			73,675		279,452			(166,689)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	08/14/2024	08/14/2025	1,570		388.677059999999 98	8,700			1,052		10,107			(4,326)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	09/18/2024	09/18/2025	38,680		387.8	327,000			70,970		302,127			(162,602)				0/0

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	11/20/2024	11/20/2025	3,129		387.68817000000001	20,760			8,099		28,009			(10,323)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	07/05/2024	07/03/2025	5,530		381.99831999999998	40,110			223		65,277			(20,166)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	07/05/2024	07/03/2025	31,866		379.72	263,780			1,465		448,658			(132,623)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	09/05/2024	09/05/2025	2,340		391.58388000000002	12,780			2,317		11,883			(6,355)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	09/05/2024	09/05/2025	6,239		388.12194	42,960			7,789		45,947			(21,362)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	09/05/2024	09/05/2025	35,356		384.66	299,200			54,251		355,344			(148,778)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	07/18/2024	07/18/2025	1,311		388.12268	7,000			327		7,948			(3,481)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	10/03/2024	10/03/2025	7,460		397.27184	37,700			9,736		22,192			(18,746)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	09/05/2024	09/05/2025	1,300		382.73669999999998	12,250			2,221		15,183			(6,091)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	03/05/2025	03/05/2026	4,398		393.92502000000002		23,630		16,035		30,357			(7,595)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	03/05/2025	03/05/2026	6,726		388.5129		50,960		34,580		66,333			(16,380)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	07/18/2024	07/18/2025	30,163		380.11622	266,800			12,460		411,552			(132,667)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	09/18/2024	09/18/2025	3,610		395.16820000001	19,180			4,163		12,589			(9,537)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	09/19/2024	09/19/2025	3,601		396.13625000002	19,740			4,338		11,218			(9,816)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	07/24/2024	07/24/2025	25,412		377.01445999999	218,880			13,830		424,408			(108,839)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	08/14/2024	08/14/2025	23,026		381.41564	200,640			24,253		289,830			(99,769)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	07/31/2024	07/31/2025	4,992		383.24405999999999	35,530			2,928		53,500			(17,667)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	07/31/2024	07/31/2025	33,107		380.19941999999998	282,240			23,262		450,687			(140,345)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	09/19/2024	09/19/2025	3,859		393.41500000002	25,200			5,538		16,892			(12,531)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	07/31/2024	07/31/2025	3,153		387.43043999999998	17,160			1,414		22,153			(8,533)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	11/20/2024	11/20/2025	7,823		391.52287000001	40,200			15,682		51,646			(19,990)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	07/25/2024	07/25/2025	25,522		375.77384999999998	215,040			14,178		459,287			(106,929)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	11/20/2024	11/20/2025	29,729		383.47	253,080			98,729		356,053			(125,845)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	10/03/2024	10/03/2025	37,302		388.33127999999999	329,150			85,000		289,537			(163,671)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	09/06/2024	09/05/2025	35,201		383.12648999999999	303,750			55,533		399,304			(152,296)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	07/18/2024	07/18/2025	5,508		383.92881999999997	38,850			1,814		54,594			(19,318)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	09/18/2024	09/18/2025	3,610		392.06580000002	23,660			5,135		18,276			(11,765)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	03/05/2025	03/05/2026	44,493		386.96658000002		369,800		250,936		481,643			(118,864)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	10/03/2024	10/03/2025	5,402		392.60719999998	37,170			9,599		27,666			(18,483)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	03/05/2025	03/05/2026	1,811		386.19342		15,750		10,688		20,508			(5,063)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	07/24/2024	07/24/2025	1,853		378.90330999998	14,280			902		27,483			(7,101)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	07/24/2024	07/24/2025	2,647		377.01445999999	22,800			1,441		44,209			(11,337)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	08/14/2024	08/14/2025	4,187		386.0018	27,680			3,346		35,725			(13,764)				0/0

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	07/25/2024	07/25/2025	2,924		376.15	24,090			1,588		51,535			(11,979)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		BNP PARIBAS-	09/06/2024	09/05/2025	6,519		386.96159	44,750			8,181		53,613			(22,437)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BNP PARIBAS-	05/31/2024	05/29/2026	5,375		372.11	59,200			27,110		122,065			(14,780)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BNP PARIBAS-	03/05/2025	03/05/2027	14,227		385.80684000000 002		172,150		144,521		209,897			(27,629)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BNP PARIBAS-	05/23/2024	05/22/2026	6,172		372.26736	68,770			30,871		139,222			(17,193)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BNP PARIBAS-	09/06/2024	09/04/2026	22,164		383.89350999999 999	257,550			152,754		323,422			(64,299)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BNP PARIBAS-	05/16/2024	05/15/2026	11,454		374.29374000000 001	130,290			57,148		238,502			(32,528)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BNP PARIBAS-	06/27/2024	06/26/2026	11,423		376.43	127,710			63,153		221,364			(31,752)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BNP PARIBAS-	07/18/2024	07/17/2026	10,229		381.26	116,220			60,824		163,146			(28,895)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BNP PARIBAS-	06/12/2024	06/12/2026	8,507		375.76386000000 002	96,320			45,716		168,682			(23,915)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BNP PARIBAS-	09/19/2024	09/18/2026	14,148		387.58375000000 001	178,200			108,682		175,559			(44,305)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BNP PARIBAS-	06/21/2024	06/18/2026	7,705		376.38	86,420			42,016		149,326			(21,605)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BNP PARIBAS-	07/31/2024	07/31/2026	13,663		380.58	157,560			85,372		225,795			(39,120)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BNP PARIBAS-	08/14/2024	08/14/2026	9,943		382.56218000000 001	113,620			63,746		151,990			(28,210)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BNP PARIBAS-	09/18/2024	09/18/2026	14,440		386.63659999999 999	179,760			109,483		187,287			(44,632)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BNP PARIBAS-	09/05/2024	09/04/2026	22,357		385.04466000000 002	259,720			153,406		309,825			(64,573)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BNP PARIBAS-	07/05/2024	07/02/2026	10,271		378.96055999999 999	120,120			60,724		179,928			(30,030)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BNP PARIBAS-	07/24/2024	07/24/2026	10,588		377.39222999999 998	121,600			64,720		199,124			(30,192)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BNP PARIBAS-	06/20/2024	06/18/2026	7,950		377.37	89,400			43,286		148,002			(22,258)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BNP PARIBAS-	07/25/2024	07/24/2026	10,634		376.15	120,000			63,956		210,021			(29,835)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BNP PARIBAS-	11/20/2024	11/20/2026	14,603		381.93612000000 002	183,120			127,355		240,261			(45,466)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BNP PARIBAS-	10/03/2024	10/02/2026	11,576		388.72	138,600			87,196		137,525			(34,460)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		BNP PARIBAS-	05/22/2024	05/22/2026	6,132		374.32983999999 999	70,150			31,317		127,890			(17,441)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	10/24/2024	10/24/2025	2,769		253.55840000000 001	9,177			2,899		16,885			(4,563)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	11/14/2024	11/14/2025	5,063		232.2698	15,708			5,869		24,646			(7,811)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	12/12/2024	12/12/2025	4,044		247.03272000000 001	11,970			5,393		21,053			(5,952)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	01/30/2025	01/30/2026	6,200		255.98560000000 001		24,096		14,100		37,973			(9,996)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	08/08/2024	08/08/2025	4,018		219.52979999999 999	11,727			1,224		19,704			(5,831)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		BNP PARIBAS-	10/31/2024	10/31/2025	4,734		256.55212	14,688			4,923		27,518			(7,304)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		BNP PARIBAS-	09/25/2024	09/25/2025	6,732		757.17165	338,640			80,008		130,192			(168,390)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		BNP PARIBAS-	09/18/2024	09/18/2025	5,504		743.36030000000 005	270,190			58,640		131,720			(134,353)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		BNP PARIBAS-	08/07/2024	08/07/2025	3,045		726.00194999999 997	137,500			13,977		84,842			(68,372)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		BNP PARIBAS-	10/16/2024	10/16/2025	1,025		775.58480999999 995	51,520			15,145		13,238			(25,618)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		BNP PARIBAS-	10/02/2024	10/02/2025	4,505		761.57302000000 004	206,720			52,816		80,044			(102,792)				0/0

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SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		BNP PARIBAS-	07/31/2024	07/31/2025	3,287		747.89121999999998	163,250			13,455		28,309			(81,177)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		BNP PARIBAS-	11/20/2024	11/20/2025	2,958		774.47964000000002	136,160			53,117		55,169			(67,706)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		BNP PARIBAS-	07/17/2024	07/17/2025	2,452		752.54441999999995	146,110			6,422		18,647			(72,654)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		BNP PARIBAS-	06/12/2024	06/12/2026	674		729.68957999999998	45,000			21,358		32,896			(11,173)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		BNP PARIBAS-	06/05/2024	06/05/2026	551		714.42485999999997	36,000			16,741		31,457			(8,938)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		BNP PARIBAS-	09/25/2024	09/25/2026	1,980		770.08230000000003	128,700			79,621		85,188			(31,954)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		BNP PARIBAS-	09/18/2024	09/18/2026	3,222		732.93240000000003	236,640			144,126		192,249			(58,754)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		BNP PARIBAS-	10/02/2024	10/02/2026	3,445		756.28956000000005	235,300			147,829		168,146			(58,422)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		BNP PARIBAS-	07/31/2024	07/31/2026	1,972		749.39	135,450			73,392		84,289			(33,630)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		BNP PARIBAS-	11/20/2024	11/20/2026	1,415		751.92953	106,480			74,054		76,161			(26,437)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		BNP PARIBAS-	07/17/2024	07/17/2026	1,935		756.41952000000003	146,550			76,592		84,662			(36,386)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		BNP PARIBAS-	11/20/2024	11/20/2025	498		7164	186,840			72,888		66,392			(92,907)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		BNP PARIBAS-	11/20/2024	11/20/2026	83		7222	43,200			30,044		25,772			(10,726)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	07/10/2024	07/10/2029	100,000		976.06	19,600			15,787		13,630			(1,944)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	05/30/2024	05/30/2029	200,000		949.94	38,760			30,350		31,840			(3,844)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	05/08/2024	05/08/2029	100,000		947.53	19,420			14,980		16,230			(1,927)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	05/15/2024	05/15/2029	100,000		952.1	19,490			15,109		15,490			(1,934)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	06/12/2024	06/12/2031	100,000		957.94	28,400			24,143		23,500			(2,012)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	05/08/2024	05/08/2031	100,000		947.53	28,160			23,562		24,870			(1,996)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	05/01/2024	05/01/2031	200,000		935.77	55,900			46,620		50,460			(3,962)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	07/10/2024	07/10/2031	100,000		976.06	28,500			24,540		22,530			(2,019)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	07/02/2024	07/02/2025	10,332		962.74629000000004	220,000			604		8			(109,396)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	08/21/2024	08/21/2025	8,530		970.41860999999994	184,260			25,817		19,258			(91,624)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	08/21/2024	08/21/2025	1,336		987.90363000000002	18,980			2,659		688			(9,438)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	07/02/2024	07/02/2025	1,446		976.23823000000004	22,400			62					(11,138)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	02/12/2025	02/12/2026	3,333		962.22681		72,000		44,703		47,926			(27,297)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	02/12/2025	02/12/2026	1,979		979.56422999999995		29,260		18,167		16,592			(11,093)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI-	02/12/2025	02/12/2027	3,125		962.22681		92,400		74,909		72,940			(17,491)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI-	07/02/2024	07/02/2026	8,265		967.56484	222,400			111,658		115,446			(55,219)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI-	08/21/2024	08/21/2026	3,083		970.41860999999994	91,800			52,385		47,345			(22,793)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		CITI-	03/20/2025	03/20/2026	404		5609		47,960		34,521		35,295			(13,439)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		CITI-	12/19/2024	12/19/2025	471		4933	52,531			24,678		85,727			(26,121)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	07/25/2024	07/25/2029	100,000		265.34440000000001	19,780			16,095		17,710			(1,962)				0/0

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FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	06/06/2024	06/06/2029	900,000		263.52839999999998	176,310			138,729		138,960			(17,486)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	11/07/2024	11/07/2029	200,000		267.98869999999999	35,500			30,929		29,060			(3,521)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	03/27/2025	03/27/2030	200,000		262.02449999999999		36,980		35,055		34,000			(1,925)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	05/23/2024	05/23/2029	700,000		261.66390000000001	136,570			106,646		112,000			(13,575)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	07/05/2024	07/05/2029	500,000		265.42160000000001	98,350			79,036		87,150			(9,765)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	03/13/2025	03/13/2030	200,000		261.12259999999998		36,960		34,753		34,780			(2,207)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	08/01/2024	08/01/2029	1,000,000		268.72239999999999	198,900			162,608		150,000			(19,727)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	09/26/2024	09/26/2029	300,000		272.43470000000002	54,330			46,084		37,560			(5,388)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	08/29/2024	08/29/2029	500,000		270.52390000000003	89,950			74,917		64,650			(8,921)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	06/21/2024	06/21/2029	1,000,000		264.94490000000002	196,600			156,482		149,300			(19,520)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	06/13/2024	06/13/2029	300,000		264.0197	58,920			46,587		45,180			(5,844)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	11/27/2024	11/27/2029	300,000		269.68110000000001	55,320			48,830		41,670			(5,490)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	11/14/2024	11/14/2029	300,000		266.39190000000002	53,190			46,545		45,810			(5,275)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	03/20/2025	03/20/2030	200,000		263.43299999999999		37,080		35,008		32,920			(2,072)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	10/10/2024	10/10/2029	100,000		268.75360000000001	17,910			15,329		14,080			(1,776)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	10/31/2024	10/31/2029	300,000		264.84070000000003	53,400			46,319		48,030			(5,296)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	02/13/2025	02/13/2030	400,000		264.15679999999998		73,120		67,631		64,800			(5,489)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	03/06/2025	03/06/2030	300,000		263.02809999999999		55,500		51,972		49,920			(3,528)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	05/09/2024	05/09/2029	400,000		261.57130000000001	78,000			60,277		63,720			(7,749)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	05/31/2024	05/31/2029	600,000		261.82060000000001	116,880			91,683		93,660			(11,605)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	10/03/2024	10/03/2029	600,000		271.2627	108,480			92,431		77,880			(10,759)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	06/27/2024	06/27/2029	600,000		264.16250000000002	117,720			93,982		86,580			(11,675)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	04/11/2025	04/11/2030	100,000		255.84440000000001		18,580		17,785		19,390			(795)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	08/15/2024	08/15/2029	500,000		269.4522	99,950			82,479		74,800			(9,913)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	05/16/2024	05/16/2029	700,000		262.97730000000001	136,920			106,335		108,010			(13,602)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	04/03/2025	04/03/2030	100,000		264.20229999999998		18,680		17,779		16,530			(901)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	12/27/2024	12/27/2029	300,000		262.29430000000002	54,960			49,443		51,270			(5,457)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	01/10/2025	01/10/2030	500,000		260.08879999999999		91,300		82,836		90,050			(8,464)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	09/12/2024	09/12/2029	500,000		271.85660000000001	90,650			76,196		62,900			(8,990)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	05/02/2024	05/02/2029	700,000		259.17540000000002	135,870			104,475		114,100			(13,498)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	12/12/2024	12/12/2029	100,000		267.41079999999999	18,450			16,428		14,850			(1,830)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	07/18/2024	07/18/2029	100,000		267.71030000000002	19,780			16,019		15,260			(1,962)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	11/21/2024	11/21/2029	100,000		266.86599999999999	18,400			16,172		15,060			(1,825)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	08/08/2024	08/08/2029	400,000		266.80380000000002	79,880			65,611		66,120			(7,922)				0/0

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FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	08/22/2024	08/22/2029	200,000		269.959	40,120			33,261		29,460			(3,979)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	02/21/2025	02/21/2030	900,000		264.01780000000002		164,970		153,477		146,250			(11,493)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	09/19/2024	09/19/2029	100,000		272.35750000000002	18,110			15,292		12,350			(1,796)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	12/19/2024	12/19/2029	300,000		261.32080000000002	55,170			49,336		52,650			(5,472)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	10/17/2024	10/17/2029	100,000		270.9581	17,910			15,398		13,560			(1,776)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	01/30/2025	01/30/2030	300,000		263.67009999999999		55,080		50,523		49,260			(4,557)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	10/24/2024	10/24/2029	300,000		267.80889999999999	53,550			46,244		43,710			(5,311)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	08/15/2024	08/15/2031	300,000		269.4522	87,660			76,715		70,890			(6,210)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	11/07/2024	11/07/2031	400,000		267.98869999999999	100,960			91,674		87,000			(7,152)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	11/14/2024	11/14/2031	200,000		266.39190000000002	50,400			45,902		44,980			(3,570)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	07/25/2024	07/25/2031	300,000		265.34440000000001	86,490			74,981		79,590			(6,127)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	09/26/2024	09/26/2031	1,000,000		272.43470000000002	259,200			231,099		197,200			(18,362)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	06/21/2024	06/20/2031	500,000		264.94490000000002	143,250			122,369		118,000			(10,160)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	01/10/2025	01/09/2032	200,000		260.08879999999999		51,720		48,295		50,360			(3,425)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	09/06/2024	09/05/2031	300,000		269.87479999999999	77,790			68,798		61,620			(5,517)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	03/20/2025	03/19/2032	200,000		263.43299999999999		52,800		50,692		47,120			(2,108)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	10/24/2024	10/24/2031	300,000		267.80889999999999	76,290			68,855		65,400			(5,405)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	03/06/2025	03/05/2032	300,000		263.02809999999999		78,960		75,375		71,280			(3,585)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	12/27/2024	12/24/2031	300,000		262.29430000000002	77,940			72,347		72,870			(5,532)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	08/29/2024	08/29/2031	200,000		270.52390000000003	58,740			51,728		46,420			(4,161)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	07/18/2024	07/18/2031	700,000		267.71030000000002	201,880			174,462		167,790			(14,301)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	06/06/2024	06/06/2031	600,000		263.52839999999998	171,060			145,016		144,780			(12,118)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	11/27/2024	11/26/2031	200,000		269.68110000000001	52,520			48,118		42,160			(3,724)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	12/12/2024	12/12/2031	400,000		267.41079999999999	105,080			96,855		88,160			(7,444)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	08/22/2024	08/22/2031	200,000		269.959	58,700			51,532		46,780			(4,158)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	05/02/2024	05/02/2031	1,000,000		259.17540000000002	281,400			234,978		249,700			(19,958)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	06/13/2024	06/13/2031	300,000		264.0197	85,830			72,997		71,220			(6,080)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	09/12/2024	09/12/2031	500,000		271.85660000000001	129,950			115,149		99,000			(9,206)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	01/16/2025	01/16/2032	200,000		262.37979999999999		51,800		48,455		48,340			(3,345)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	03/27/2025	03/25/2032	100,000		262.02449999999999		26,290		25,312		24,100			(978)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	02/13/2025	02/13/2032	100,000		264.15679999999998		25,910		24,521		23,350			(1,389)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	09/19/2024	09/19/2031	300,000		272.35750000000002	77,760			69,117		58,650			(5,509)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	05/16/2024	05/16/2031	500,000		262.97730000000001	142,250			119,564		120,600			(10,089)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	02/06/2025	02/06/2032	100,000		264.20609999999999		26,080		24,610		23,340			(1,470)				0/0

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FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	11/21/2024	11/21/2031	400,000		266.86599999999999	104,720			95,662		89,080			(7,419)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	06/27/2024	06/27/2031	100,000		264.16250000000002	28,570			24,455		23,050			(2,024)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	05/23/2024	05/23/2031	700,000		261.66390000000001	198,520			167,470		172,830			(14,086)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	07/05/2024	07/03/2031	2,200,000		265.42160000000001	630,080			541,656		577,720			(44,706)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	08/01/2024	08/01/2031	400,000		268.72239999999999	116,200			101,055		94,760			(8,232)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	05/31/2024	05/30/2031	600,000		261.82060000000001	169,680			143,550		145,680			(12,035)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	10/10/2024	10/10/2031	100,000		268.75360000000001	25,550			22,920		21,310			(1,810)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	07/11/2024	07/11/2031	1,100,000		267.23149999999998	317,020			273,096		264,220			(22,458)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	03/13/2025	03/12/2032	100,000		261.12259999999998		26,270		25,149		24,500			(1,121)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	10/03/2024	10/03/2031	600,000		271.2627	155,220			138,817		121,200			(10,996)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	01/30/2025	01/30/2032	100,000		263.67099999999999		26,060		24,520		23,580			(1,540)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	05/09/2024	05/09/2031	300,000		261.57130000000001	84,960			71,177		73,920			(6,026)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	10/31/2024	10/31/2031	200,000		264.84070000000003	50,680			45,880		46,520			(3,590)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	04/03/2025	04/02/2026	136,402		264.730705		807,750		611,932		599,146			(195,818)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	10/24/2024	10/24/2025	140,025		267.54109099999999	866,250			273,678		208,372			(430,745)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	08/08/2024	08/08/2025	22,488		270.53905300000002	99,600			10,398		2,127			(49,526)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	12/27/2024	12/24/2025	66,719		269.90083499999997	211,750			103,811		93,513			(106,760)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	10/10/2024	10/10/2025	113,115		269.02235400000001	671,840			186,417		107,346			(334,074)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	08/22/2024	08/22/2025	17,780		273.46846699999998	81,600			11,657		752			(40,576)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	02/13/2025	02/13/2026	166,568		263.62848600000001		1,073,600		669,525		679,347			(404,075)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	09/12/2024	09/12/2025	142,354		272.12845700000003	859,140			172,300		30,777			(427,210)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	12/05/2024	12/05/2025	111,722		269.77207499999997	736,880			317,830		144,792			(366,416)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	03/27/2025	03/27/2026	18,701		268.051064		69,090		51,058		48,878			(18,032)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	12/05/2024	12/05/2025	18,127		275.44864100000001	75,950			32,759		7,213			(37,766)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	10/24/2024	10/24/2025	17,176		273.70069599999999	63,480			20,055		5,876			(31,566)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	01/03/2025	01/02/2026	132,620		263.71602000000001		734,280		376,293		492,471			(357,987)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	02/06/2025	02/06/2026	10,976		269.22601600000002		44,950		27,168		21,150			(17,782)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	04/11/2025	04/10/2026	22,670		261.984666		80,040		62,746		119,369			(17,294)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	01/10/2025	01/09/2026	9,612		264.770398		39,500		21,008		31,497			(18,492)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	03/06/2025	03/06/2026	111,015		264.34324099999998		619,040		421,764		434,578			(197,276)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	02/06/2025	02/06/2026	113,548		263.67768799999999		732,000		442,418		454,918			(289,582)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	02/27/2025	02/27/2026	142,399		264.04669999999999		883,600		585,021		567,446			(298,579)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	07/11/2024	07/11/2025	16,839		271.23997300000002	72,900			2,003		2			(36,250)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	04/03/2025	04/02/2026	20,137		271.07155999999998		69,430		52,598		41,068			(16,832)				0/0

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FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	09/26/2024	09/26/2025	107,182		272.70713499999999	648,240			154,936		27,706			(322,339)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	09/06/2024	09/05/2025	25,567		274.462672	106,950			19,553		1,603			(53,623)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	07/25/2024	07/25/2025	14,698		272.24335400000001	48,750			3,214		43			(24,241)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	01/30/2025	01/30/2026	16,688		268.152492		71,280		41,711		36,304			(29,569)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	09/06/2024	09/05/2025	136,730		269.60492499999998	852,390			155,839		61,870			(427,376)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	10/31/2024	10/31/2025	149,901		265.37038100000001	861,490			288,741		354,067			(428,378)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	12/12/2024	12/12/2025	19,072		272.22419400000001	81,090			36,535		15,969			(40,322)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	12/12/2024	12/12/2025	145,843		267.14338900000001	932,100			419,957		307,831			(463,489)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	09/19/2024	09/19/2025	189,898		271.26807000000002	1,274,280			280,062		57,539			(633,639)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	08/15/2024	08/15/2025	12,625		275.64960100000002	45,900			5,674		83			(22,824)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	07/25/2024	07/25/2025	174,490		264.54836699999998	1,106,570			72,961		175,345			(550,245)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	02/21/2025	02/20/2026	102,266		262.96172899999999		685,800		444,535		455,615			(241,265)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	01/16/2025	01/16/2026	119,674		263.42931900000002		678,240		370,796		475,309			(307,444)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	09/26/2024	09/26/2025	19,821		277.338525	82,080			19,618		850			(40,815)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	10/03/2024	10/03/2025	164,416		270.99143700000002	1,030,260			266,056		84,461			(512,300)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	07/18/2024	07/18/2025	19,424		270.65511299999997	92,040			4,299		78			(45,767)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	03/06/2025	03/06/2026	14,827		269.34077400000001		53,820		36,669		30,872			(17,151)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	09/19/2024	09/19/2025	27,128		276.44286299999999	120,620			26,510		968			(59,979)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	08/22/2024	08/22/2025	149,652		268.879164	989,800			141,400		59,741			(492,181)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	08/01/2024	08/01/2025	103,825		271.40962400000001	504,990			43,007		2,938			(251,108)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	04/11/2025	04/10/2026	123,513		253.79764499999999		872,160		683,715		1,311,481			(188,445)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	03/20/2025	03/20/2026	16,703		268.70166		66,880		48,139		39,405			(18,741)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	10/17/2024	10/17/2025	155,158		270.41618399999999	984,650			292,149		140,045			(489,620)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	11/21/2024	11/21/2025	125,156		265.79853600000001	848,360			333,284		297,822			(421,849)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	03/13/2025	03/13/2026	19,148		266.60617500000001		74,000		51,841		57,984			(22,159)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	11/27/2024	11/26/2025	142,020		268.60237599999999	972,820			397,728		215,671			(486,410)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	01/10/2025	01/09/2026	106,502		258.78835600000002		717,430		381,569		701,540			(335,861)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	08/15/2024	08/15/2025	119,942		268.643843	775,200			95,835		45,014			(385,470)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	11/07/2024	11/07/2025	125,378		268.792666	712,320			252,443		159,494			(354,203)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	11/14/2024	11/14/2025	149,029		265.32633199999998	972,650			363,408		374,017			(483,653)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	08/08/2024	08/08/2025	148,424		266.53699599999999	910,800			95,084		100,171			(452,898)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	08/01/2024	08/01/2025	18,979		271.40962400000001	92,310			7,862		537			(45,901)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	03/13/2025	03/13/2026	125,994		261.12599999998		773,150		541,630		703,225			(231,520)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	10/31/2024	10/31/2025	29,829		270.402355	111,390			37,334		25,382			(55,389)				0/0

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FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	07/05/2024	07/03/2025	95,697		263.82907	642,620			3,570		43,666			(323,095)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	02/13/2025	02/13/2026	14,764		269.43993599999999		58,890		36,725		28,022			(22,165)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	09/12/2024	09/12/2025	20,231		276.75001900000001	83,600			16,766		621			(41,570)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	01/30/2025	01/30/2026	131,225		258.39669800000001		1,186,780		694,462		916,604			(492,318)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	01/16/2025	01/16/2026	13,339		268.93929500000002		46,900		25,640		24,734			(21,260)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	11/14/2024	11/14/2025	23,274		273.58448099999998	75,640			28,261		10,990			(37,612)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	12/19/2024	12/19/2025	13,011		267.85381999999998	45,560			21,403		25,215			(22,655)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	07/05/2024	07/03/2025	19,591		269.40292399999998	83,720			465		2			(42,093)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	12/19/2024	12/19/2025	176,794		261.05947900000001	1,104,180			518,722		885,332			(549,057)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	01/03/2025	01/02/2026	18,674		268.43929200000002		69,090		35,406		35,261			(33,684)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	02/21/2025	02/20/2026	14,393		269.29815600000001		57,380		37,194		28,586			(20,186)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	10/03/2024	10/03/2025	21,750		276.41669100000001	87,910			22,702		1,820			(43,713)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	02/27/2025	02/27/2026	14,770		269.59168099999999		57,720		38,216		28,853			(19,504)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	03/20/2025	03/20/2026	136,657		264.223299		795,600		572,657		554,924			(222,943)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	11/21/2024	11/21/2025	26,980		274.60511400000001	87,840			34,509		10,859			(43,679)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	08/29/2024	08/29/2025	22,918		274.852282	98,580			15,979		823			(49,019)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	11/27/2024	11/26/2025	12,978		274.26567899999998	56,700			23,181		6,009			(28,350)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	01/24/2025	01/23/2026	101,730		262.12528800000001		694,120		396,091		476,768			(298,029)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	03/27/2025	03/27/2026	161,435		259.66627999999997		1,188,630		878,411		1,050,976			(310,219)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	01/24/2025	01/23/2026	7,212		268.71134999999998		28,690		16,372		14,110			(12,318)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	12/27/2024	12/24/2025	9,531		268.064775	35,750			17,526		18,149			(18,024)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	10/10/2024	10/10/2025	23,442		274.12867199999999	91,350			25,347		5,274			(45,424)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	11/07/2024	11/07/2025	34,330		273.88445100000001	126,960			44,994		13,368			(63,131)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	08/29/2024	08/29/2025	129,009		271.33547199999998	739,880			119,926		24,654			(367,907)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	10/17/2024	10/17/2025	28,143		276.37726199999997	110,200			32,697		4,869			(54,797)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	07/18/2024	07/18/2025	98,988		266.90716900000001	633,350			29,580		18,234			(314,935)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI -	07/11/2024	07/11/2025	146,315		266.42980599999999	934,490			25,673		16,680			(464,678)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	10/17/2024	10/16/2026	76,283		270.9581	636,540			412,702		242,480			(158,261)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	11/27/2024	11/27/2026	62,296		269.14173799999998	561,120			396,175		228,576			(139,509)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	11/07/2024	11/06/2026	67,540		268.25668899999999	548,430			371,396		262,198			(136,354)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	07/18/2024	07/17/2026	86,661		266.90716900000001	740,080			387,322		325,264			(184,003)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	09/12/2024	09/11/2026	99,317		271.85660000001	839,700			504,051		245,353			(208,772)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	12/05/2024	12/04/2026	60,301		270.31270000001	528,120			377,954		201,669			(131,305)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	07/05/2024	07/02/2026	38,429		264.62533500001	323,340			163,456		175,476			(80,835)				0/0

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FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	12/12/2024	12/11/2026	70,304		267.14338900000001	618,520			448,597		314,947			(153,780)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	08/22/2024	08/21/2026	50,008		270.498918	405,000			231,429		136,881			(100,694)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	05/02/2024	04/30/2026	57,490		258.65704899999997	463,390			193,933		418,792			(115,848)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	10/24/2024	10/23/2026	81,775		267.80889999999999	674,520			443,812		323,836			(167,703)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	10/10/2024	10/09/2026	78,511		268.484846	660,430			421,841		286,823			(164,200)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	09/06/2024	09/04/2026	105,234		269.87479999999999	880,400			522,168		319,354			(219,796)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	05/31/2024	05/29/2026	50,798		263.12970300000001	373,730			171,143		255,124			(93,304)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	03/13/2025	03/12/2027	49,019		261.64484499999998		404,480		343,919		355,962			(60,561)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	02/21/2025	02/19/2027	19,317		263.48976399999998		169,830		140,080		120,151			(29,750)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	09/26/2024	09/25/2026	72,678		271.88983100000002	633,600			392,519		185,532			(157,530)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	01/10/2025	01/08/2027	66,516		259.30853400000001		583,010		447,108		544,531			(135,902)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	01/16/2025	01/15/2027	65,554		263.16693900000001		533,200		412,351		407,797			(120,849)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	04/03/2025	04/02/2027	35,335		264.20229999999998		304,110		267,349		230,333			(36,761)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	06/13/2024	06/12/2026	95,218		263.49166100000002	788,760			374,878		445,680			(196,107)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	10/03/2024	10/02/2026	83,314		271.2627	700,600			440,762		227,797			(174,188)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	05/16/2024	05/15/2026	52,856		262.18836800000003	440,630			193,269		287,580			(110,006)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	01/24/2025	01/22/2027	46,690		263.179058		403,440		317,187		292,631			(86,253)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	06/21/2024	06/18/2026	73,681		263.355231	645,450			313,810		384,326			(161,363)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	11/14/2024	11/13/2026	66,819		266.92468400000001	530,440			364,313		288,216			(131,881)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	02/13/2025	02/12/2027	56,027		264.15679999999998		478,040		388,079		332,315			(89,961)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	06/06/2024	06/05/2026	74,375		262.73781500000001	621,320			289,323		391,370			(154,477)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	08/15/2024	08/14/2026	44,560		269.182748	375,600			211,017		140,726			(93,384)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	09/19/2024	09/18/2026	64,155		272.08514300000002	551,250			336,202		151,611			(137,055)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	08/08/2024	08/07/2026	108,694		266.53699599999999	904,800			499,629		431,831			(224,957)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	01/30/2025	01/29/2027	74,335		262.61541999999997		672,280		532,837		486,465			(139,443)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	10/31/2024	10/30/2026	110,255		264.84070000000003	899,360			600,397		562,311			(223,605)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	12/19/2024	12/18/2026	47,451		261.32080000002	400,520			294,338		333,056			(99,580)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	05/09/2024	05/08/2026	79,902		260.786586	660,440			283,306		487,369			(164,882)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	08/29/2024	08/28/2026	41,771		270.253376	354,820			206,166		119,765			(88,218)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	08/01/2024	07/31/2026	67,728		269.79728999999998	525,980			285,388		190,654			(130,773)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	07/11/2024	07/10/2026	84,571		267.23149999999998	689,300			354,118		300,692			(171,378)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	02/27/2025	02/26/2027	55,293		264.04669999999999		474,500		394,330		333,192			(80,170)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	04/11/2025	04/09/2027	61,365		255.33271099999999		527,520		470,766		661,728			(56,754)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	11/21/2024	11/20/2026	39,346		265.26480400000003	369,600			257,400		198,483			(91,892)				0/0

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FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	03/20/2025	03/19/2027	38,340		263.16956699999997		333,300		286,601		248,964			(46,699)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	03/06/2025	03/05/2027	52,466		263.29112800000001		442,980		372,395		334,097			(70,585)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	05/23/2024	05/22/2026	79,109		261.66390000000001	627,210			281,551		453,620			(156,803)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	03/27/2025	03/25/2027	51,522		261.238427		457,650		397,847		384,786			(59,803)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	06/27/2024	06/26/2026	43,534		265.21915000000001	330,050			163,212		186,895			(82,059)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	02/06/2025	02/05/2027	43,527		264.20609999999999	372,600			298,899		253,834			(73,701)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	01/03/2025	12/31/2026	65,548		262.404		555,560		420,507		425,320			(135,053)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	12/27/2024	12/24/2026	64,050		262.03200600000002	551,040			411,758		429,476			(137,760)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI -	07/25/2024	07/24/2026	70,474		265.60974399999998	564,740			300,988		300,651			(140,409)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		CITI -	02/21/2025	02/20/2026	28		22673		13,314		8,630		15,681			(4,684)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		CITI -	02/21/2025	02/20/2026	245		21744		138,330		89,665		161,323			(48,665)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		CITI -	02/06/2025	02/06/2026	4,900		21774		56,840		34,354					(22,486)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		CITI -	10/02/2024	10/02/2025	3,600		19803	55,440			14,165		36,262			(27,568)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		CITI -	10/02/2024	10/02/2025	600		19803	5,400			1,380		821			(2,685)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		CITI -	01/29/2025	01/29/2026	500		21411		3,550		2,068		112			(1,482)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		CITI -	01/30/2025	01/30/2026	6,000		21508		69,000		40,376		7,849			(28,624)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		CITI -	02/06/2025	02/06/2026	500		21774		5,000		3,022					(1,978)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		CITI -	08/21/2024	08/21/2025	500		19825	6,550			918					(3,257)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		CITI -	08/21/2024	08/21/2025	4,900		19825	64,190			8,994					(31,919)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		CITI -	01/29/2025	01/29/2026	6,000		21411		68,400		39,837		10,777			(28,563)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		CITI -	02/26/2025	02/26/2026	5,600		21133		76,160		50,215		22,585			(25,945)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		CITI -	02/05/2025	02/05/2026	600		21658		5,700		3,429					(2,271)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		CITI -	08/21/2024	08/21/2025	800		19825	7,920			1,110					(3,938)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		CITI -	01/29/2025	01/29/2026	600		21411		5,940		3,460		670			(2,480)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		CITI -	02/26/2025	02/26/2026	600		21133		5,640		3,719		839			(1,921)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5		CITI -	02/05/2025	02/05/2026	4,900		21658		54,390		32,724					(21,666)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		CITI -	10/24/2024	10/24/2025	500		1.0149999999999999	15,750			4,976		19,147			(7,832)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		CITI -	12/19/2024	12/19/2025	2,700		1.0549999999999999	81,212			38,152		96,433			(40,383)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		CITI -	10/24/2024	10/24/2025	1,800		0.997	62,460			19,733		76,836			(31,058)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		CITI -	12/05/2024	12/05/2025	2,200		1.008	66,440			28,657		65,268			(33,037)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		CITI -	12/05/2024	12/05/2025	600		0.9919999999999999	20,400			8,799		20,729			(10,144)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		CITI -	12/12/2024	12/12/2025	4,300		0.99	150,500			67,808		157,623			(74,837)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		CITI -	04/03/2025	04/02/2026	2,057		395.75538		11,840		8,970		13,116			(2,870)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		CITI -	04/03/2025	04/02/2026	32,650		389.52913999999998		271,780		205,894		317,613			(65,886)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		CITI -	02/06/2025	02/06/2026	3,361		387.91025000000002		26,260		15,871		33,175			(10,389)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		CITI -	02/06/2025	02/06/2026	33,355		383.65600000001		331,530		200,375		428,997			(131,155)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		CITI -	04/03/2025	04/02/2026	2,314		396.53366		12,600		9,545		13,930			(3,055)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		CITI -	02/06/2025	02/06/2026	5,947		393.7115		32,430		19,601		38,559			(12,829)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		CITI -	02/06/2025	02/05/2027	9,308		385.97649999999999		112,320		90,103		133,429			(22,217)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		CITI -	06/06/2024	06/05/2026	7,174		375.21098000000001	86,940			40,484		142,943			(21,616)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		CITI -	04/03/2025	04/02/2027	6,941		389.91827999999998		79,110		69,547		86,175			(9,563)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		CITI -	04/11/2025	04/10/2026	3,492		399.33623999999998		20,440		16,024		21,288			(4,416)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		CITI -	10/17/2024	10/17/2025	12,620		403.32173999999998	74,970			22,244		26,072			(37,279)				0/0

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SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		CITI -	01/24/2025	01/23/2026	5,482		206.4933		35,200		20,086		21,514			(15,114)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		CITI -	04/03/2025	04/02/2026	3,409		409.89855999999997		22,540		17,076		11,488			(5,464)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		CITI -	12/05/2024	12/05/2025	10,301		407.31227999999999	70,980			30,615		21,775			(35,295)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		CITI -	09/26/2024	09/26/2025	8,284		397.17489	43,230			10,332		19,605			(21,496)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		CITI -	11/14/2024	11/14/2025	12,596		404.08022	91,800			34,299		30,712			(45,648)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		CITI -	03/27/2025	03/27/2026	3,656		409.92966000000001		23,550		17,404		12,149			(6,146)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		CITI -	12/12/2024	12/12/2025	8,679		403.65325000000001	56,700			25,546		25,747			(28,194)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		CITI -	02/27/2025	02/27/2026	5,386		408.07152000000002		31,900		21,121		15,100			(10,779)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		CITI -	11/21/2024	11/21/2025	6,371		409.33433000000002	38,480			15,117		10,141			(19,134)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		CITI -	02/21/2025	02/20/2026	5,898		405.67930000000001		39,600		25,669		19,651			(13,931)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		CITI -	12/19/2024	12/19/2025	9,097		395.72	52,560			24,692		37,935			(26,136)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		CITI -	03/13/2025	03/13/2026	3,455		406.04046		19,460		13,633		12,257			(5,827)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	12/19/2024	12/19/2025	26,787		412.34023999999999	263,940			123,994		189,502			(131,245)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	02/12/2025	02/12/2026	27,187		421.18860000000001		278,300		172,791		130,293			(105,509)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	01/15/2025	01/15/2026	1,257		427.11905999999999		5,450		2,965		2,465			(2,485)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	12/12/2024	12/12/2025	51,829		435.51	204,820			92,282		14,066			(101,847)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	11/21/2024	11/21/2025	36,020		440.75880000000001	148,470			58,328		1,336			(73,827)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	01/24/2025	01/23/2026	15,697		214.55459999999999		168,210		95,987		97,359			(72,223)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	01/24/2025	01/23/2026	24,667		222.20249999999999		106,920		61,013		31,265			(45,907)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	11/21/2024	11/21/2025	19,603		424.02629000000002	219,200			86,114		24,795			(108,998)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	12/04/2024	12/04/2025	46,569		441.048	182,400			78,171		2,799			(90,699)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	01/23/2025	01/23/2026	24,699		430.89224999999999		103,950		58,829		33,711			(45,121)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	04/02/2025	04/02/2026	19,897		431.08798000000002		171,380		129,477		58,158			(41,903)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	03/13/2025	03/13/2026	30,847		436.02748000000003		121,250		84,942		44,095			(36,308)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	03/13/2025	03/13/2026	27,392		425.08627000000001		219,780		153,967		116,503			(65,813)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	04/10/2025	04/10/2026	3,002		434.04162000000002		6,360		4,945		7,078			(1,415)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	02/21/2025	02/20/2026	24,576		436.6037		113,000		73,247		24,328			(39,753)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	02/27/2025	02/27/2026	28,643		426.86160000000001		263,250		174,295		92,321			(88,955)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	11/14/2024	11/14/2025	22,722		419.46604000000002	264,040			98,652		50,989			(131,295)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	12/05/2024	12/05/2025	23,791		421.58247999999998	292,940			126,350		54,455			(145,665)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	12/05/2024	12/05/2025	46,846		441.15303999999998	183,360			79,087		2,942			(91,176)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	04/11/2025	04/10/2026	28,184		418.98230000000001		214,700		168,311		224,024			(46,389)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	03/05/2025	03/05/2026	24,656		429.30272000000002		206,040		139,813		65,658			(66,227)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	01/23/2025	01/23/2026	2,994		430.49142000000001		12,960		7,335		4,305			(5,625)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	09/26/2024	09/26/2025	36,900		431.43471	117,600			28,108		498			(58,477)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	02/27/2025	02/27/2026	33,539		438.70751999999999		147,960		97,963		28,421			(49,997)				0/0

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SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	11/20/2024	11/20/2025	36,218		438.75628	141,120			55,052		2,010			(70,172)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	03/27/2025	03/27/2026	28,269		440.29482000000002		118,320		87,440		29,686			(30,880)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	03/05/2025	03/05/2026	1,953		444.04975999999999		6,320		4,289		890			(2,031)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	11/14/2024	11/14/2025	39,270		437.28120000000001	155,820			58,218		2,407			(77,482)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	04/10/2025	04/10/2026	28,524		417.25547999999998		216,600		168,401		253,611			(48,199)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	02/26/2025	02/26/2026	33,557		438.06297999999998		152,070		100,266		30,060			(51,804)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	04/03/2025	04/02/2026	25,565		441.11327999999997		103,950		78,750		26,506			(25,200)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	04/03/2025	04/02/2026	19,721		429.61311999999998		166,050		125,795		65,884			(40,255)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	11/20/2024	11/20/2025	19,710		421.70931999999999	216,000			84,264		34,824			(107,407)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	02/21/2025	02/20/2026	19,415		425.21050000000002		180,120		116,754		68,741			(63,366)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	12/12/2024	12/12/2025	23,559		418.97674999999998	254,600			114,710		81,331			(126,601)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	01/15/2025	01/15/2026	21,122		414.79066999999998		199,080		108,291		144,113			(90,789)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	10/17/2024	10/17/2025	36,869		436.46039999999999	141,550			41,998		479			(70,386)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	01/15/2025	01/15/2026	20,116		422.74446999999998		117,600		63,969		65,048			(53,631)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	04/10/2025	04/10/2026	24,270		427.64690000000002		88,270		68,628		101,376			(19,643)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	12/19/2024	12/19/2025	46,750		428.56475999999998	159,100			74,742		50,598			(79,113)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	02/12/2025	02/12/2026	17,301		434.94499999999999		76,300		47,373		18,756			(28,927)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	03/27/2025	03/27/2026	23,639		426.75360000000001		232,800		172,042		96,634			(60,758)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	04/02/2025	04/02/2026	25,720		442.62761999999998		107,060		80,883		22,353			(26,177)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	12/04/2024	12/04/2025	23,529		421.87200000000001	285,120			122,194		50,534			(141,777)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	02/12/2025	02/12/2026	1,977		436.15879999999999		8,000		4,967		1,827			(3,033)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	02/26/2025	02/26/2026	1,960		440.51254		7,440		4,905		1,273			(2,535)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	02/26/2025	02/26/2026	28,658		426.22343999999998		269,100		177,429		96,701			(91,671)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	10/17/2024	10/17/2025	18,063		422.31585000000001	168,630			50,033		12,579			(83,852)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	04/11/2025	04/10/2026	24,193		429.40674000000001		90,210		70,719		87,103			(19,491)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	09/26/2024	09/26/2025	25,855		413.50806	260,590			62,284		61,347			(129,579)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	03/05/2025	03/05/2026	24,412		440.363		102,000		69,214		18,194			(32,786)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		CITI -	01/23/2025	01/23/2026	15,967		416.06153999999998		168,960		95,620		103,575			(73,340)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		CITI -	02/21/2025	02/20/2026	5,652		406.49310000000003		46,690		30,264		39,912			(16,426)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		CITI -	11/21/2024	11/21/2025	3,675		407.70188999999999	41,700			16,382		27,186			(20,735)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		CITI -	04/03/2025	04/02/2026	2,678		409.89855999999997		30,030		22,750		23,245			(7,280)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		CITI -	04/11/2025	04/10/2026	2,993		400.53906000000001		29,520		23,142		29,857			(6,378)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		CITI -	09/26/2024	09/26/2025	7,029		397.97163	74,480			17,802		78,169			(37,035)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		CITI -	03/13/2025	03/13/2026	3,208		406.44569000000001		20,800		14,571		18,444			(6,229)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		CITI -	02/27/2025	02/27/2026	3,672		408.07152000000002		34,950		23,140		28,342			(11,810)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		CITI -	11/14/2024	11/14/2025	3,458		404.48511000000002	45,360			16,948		33,386			(22,555)				0/0

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SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		CITI	12/05/2024	12/05/2025	3,679		407.72	54,600			23,550		32,733			(27,150)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		CITI	12/19/2024	12/19/2025	1,769		392.55423999999 999	34,580			16,245		37,029			(17,195)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		CITI	10/17/2024	10/17/2025	1,237		406.95891	19,700			5,845		9,166			(9,796)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		CITI	12/12/2024	12/12/2025	5,208		403.65325000000 001	54,180			24,411		47,791			(26,941)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		CITI	01/24/2025	01/23/2026	4,236		205.66650000000 001		38,250		21,827		37,300			(16,423)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		CITI	03/27/2025	03/27/2026	2,924		409.92966000000 001		23,880		17,648		19,098			(6,232)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5		CITI	04/02/2025	04/02/2027	1,213		416.66343000000 001		38,800		34,063		26,739			(4,737)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5		CITI	01/23/2025	01/22/2027	2,495		411.65240999999 997		72,500		56,765		57,643			(15,735)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5		CITI	03/05/2025	03/05/2027	1,465		411.27856000000 003		51,120		42,916		36,416			(8,204)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5		CITI	02/26/2025	02/26/2027	2,449		423.36561999999 998		62,500		51,869		40,532			(10,631)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5		CITI	02/12/2025	02/12/2027	1,483		413.09660000000 002		46,800		37,941		33,879			(8,859)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5		CITI	11/20/2024	11/20/2026	1,232		400.60356000000 002	52,050			36,199		36,130			(12,923)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5		CITI	12/04/2024	12/04/2026	1,716		417.38400000000 001	52,150			37,270		29,906			(12,948)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		CITI	11/14/2024	11/13/2026	5,882		693.99666000000 002	128,520			88,269		39,147			(31,953)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		CITI	11/21/2024	11/20/2026	6,942		709.87824000000 001	137,600			95,829		30,668			(34,211)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		CITI	11/27/2024	11/27/2026	6,854		717.67696000000 001	142,760			100,795		24,970			(35,494)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		CITI	01/16/2025	01/15/2027	3,350		675.82664		72,800		56,300		44,524			(16,500)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		CITI	12/12/2024	12/11/2026	6,923		692.78287999999 998	139,440			101,132		53,912			(34,668)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		CITI	07/11/2024	07/10/2026	6,971		623.22730000000 001	182,130			93,567		171,666			(45,282)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		CITI	08/15/2024	08/14/2026	2,933		662.97087999999 997	54,400			30,563		30,158			(13,525)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		CITI	12/05/2024	12/04/2026	6,636		685.14020000000 005	191,060			136,734		60,790			(47,503)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		CITI	10/17/2024	10/16/2026	6,050		692.96546000000 001	128,390			83,242		35,961			(31,921)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		CITI	05/09/2024	05/08/2026	7,778		630.23760000000 004	167,270			71,753		132,763			(41,760)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		CITI	02/27/2025	02/26/2027	4,874		694.32911999999 999		111,000		92,246		49,220			(18,754)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		CITI	04/03/2025	04/02/2027	3,230		706.56425000000 002		57,600		50,637		28,081			(6,963)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		CITI	12/19/2024	12/18/2026	4,080		683.53488000000 004	65,280			47,974		41,120			(16,230)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		CITI	10/31/2024	10/30/2026	8,866		674.90490999999 997	197,160			131,621		91,482			(49,019)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		CITI	02/13/2025	02/12/2027	6,226		688.48608000000 002		146,680		119,077		68,574			(27,603)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI	11/06/2024	11/06/2029	100,000		781.43	18,280			15,916		13,280			(1,813)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI	09/11/2024	09/11/2029	500,000		738.71	94,000			78,960		82,800			(9,323)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI	10/09/2024	10/09/2029	300,000		770.54	54,930			46,984		41,850			(5,448)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI	01/15/2025	01/15/2030	100,000		758.22		18,040		16,399		15,130			(1,641)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI	11/26/2024	11/26/2029	300,000		787.1	54,660			48,191		37,950			(5,421)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI	03/19/2025	03/19/2030	300,000		713.95		54,960		51,858		56,460			(3,102)				0/0

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SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	12/11/2024	12/11/2029	100,000		799.66	18,250			16,240		12,270			(1,810)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	01/23/2025	01/23/2030	100,000		772.44		18,080		16,515		14,120			(1,565)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	12/26/2024	12/26/2029	100,000		766.25	18,100			16,255		14,400			(1,795)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	08/14/2024	08/14/2029	200,000		739.44	40,960			33,778		37,100			(4,062)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	03/05/2025	03/05/2030	300,000		724.71		55,110		51,577		53,580			(3,533)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	01/29/2025	01/29/2030	300,000		760.76		54,120		49,612		44,910			(4,508)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	08/07/2024	08/07/2029	100,000		722.39	20,420			16,761		20,480			(2,025)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	09/18/2024	09/18/2029	300,000		744.85	56,490			47,668		48,000			(5,603)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	03/12/2025	03/12/2030	500,000		705.58		91,550		86,032		97,900			(5,518)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	10/23/2024	10/23/2029	700,000		766.85	127,750			110,250		99,890			(12,670)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	07/24/2024	07/24/2029	100,000		765.92	20,230			16,450		17,560			(2,006)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	10/30/2024	10/30/2029	200,000		771.06	36,380			31,536		27,980			(3,608)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	03/26/2025	03/26/2030	200,000		717.5		36,600		34,675		37,020			(1,925)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	09/05/2024	09/05/2029	200,000		738.7	37,360			31,260		33,140			(3,705)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	02/12/2025	02/12/2030	600,000		759.61		107,460		99,334		90,420			(8,126)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	01/10/2025	01/10/2030	500,000		742.15		89,750		81,430		81,800			(8,320)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	06/26/2024	06/26/2029	100,000		748.22	20,010			15,964		15,310			(1,985)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	12/18/2024	12/18/2029	300,000		752.96	54,600			48,796		46,410			(5,415)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	10/02/2024	10/02/2029	200,000		754.78	37,300			31,761		30,360			(3,699)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	11/20/2024	11/20/2029	600,000		777.59	109,380			96,075		81,540			(10,848)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	02/20/2025	02/20/2030	800,000		767.42		144,640		134,337		116,320			(10,303)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	07/31/2024	07/31/2029	200,000		749.39	40,500			33,088		32,580			(4,017)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	12/04/2024	12/04/2029	300,000		801.05	54,900			48,643		36,330			(5,445)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	04/10/2025	04/10/2030	400,000		677.95		73,760		70,486		89,320			(3,274)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	11/13/2024	11/13/2029	600,000		788.35	109,620			95,865		77,040			(10,872)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	08/28/2024	08/28/2029	300,000		753.73	55,710			46,369		46,350			(5,525)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	04/02/2025	04/02/2030	600,000		711.68		110,220		104,845		114,180			(5,375)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	10/16/2024	10/16/2029	200,000		774.81	37,100			31,876		26,480			(3,680)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	07/10/2024	07/10/2029	300,000		774.07	60,330			48,595		39,360			(5,983)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	02/26/2025	02/26/2030	400,000		744.63		72,920		67,965		64,880			(4,955)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI-	08/21/2024	08/21/2029	400,000		753.52	82,240			68,135		68,400			(8,156)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	12/18/2024	12/18/2031	800,000		752.96	210,960			194,942		188,560			(14,945)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	09/11/2024	09/11/2031	700,000		738.71	192,150			170,190		174,860			(13,612)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	10/09/2024	10/09/2031	500,000		770.54	133,850			120,020		110,250			(9,482)				0/0

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SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	04/02/2025	04/02/2032	1,900,000		711.68		506,350		488,719		513,190			(17,631)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	04/10/2025	04/09/2032	400,000		677.95		106,760		103,375		121,000			(3,385)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	10/02/2024	10/02/2031	1,000,000		754.78	272,400			243,507		234,200			(19,297)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	01/02/2025	01/02/2032	700,000		747.6		183,330		170,486		168,070			(12,844)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	03/05/2025	03/05/2032	800,000		724.71		212,000		202,296		207,040			(9,704)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	02/05/2025	02/05/2032	100,000		761.02		26,270		24,779		22,930			(1,491)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	12/26/2024	12/26/2031	800,000		766.25	209,840			194,564		179,040			(14,865)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	02/20/2025	02/20/2032	1,500,000		767.42		391,200		371,296		337,050			(19,905)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	10/30/2024	10/30/2031	300,000		771.06	79,830			72,238		66,240			(5,655)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	08/14/2024	08/14/2031	400,000		739.44	118,880			103,991		111,160			(8,422)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	11/06/2024	11/06/2031	700,000		781.43	184,240			167,222		148,960			(13,052)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	11/26/2024	11/26/2031	1,300,000		787.1	343,070			314,067		267,150			(24,304)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	10/23/2024	10/23/2031	1,100,000		766.85	293,700			264,962		246,290			(20,806)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	09/25/2024	09/25/2031	1,800,000		759.45	492,300			438,735		416,880			(34,875)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	12/04/2024	12/04/2031	200,000		801.05	53,280			48,943		39,980			(3,774)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	08/07/2024	08/07/2031	400,000		722.39	118,400			103,247		119,480			(8,388)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	09/18/2024	09/18/2031	500,000		744.85	137,600			122,251		121,800			(9,748)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	10/16/2024	10/16/2031	1,700,000		774.81	460,700			414,360		361,760			(32,637)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	09/05/2024	09/05/2031	600,000		738.7	163,845			144,735		149,640			(11,607)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	03/19/2025	03/19/2032	1,800,000		713.95		476,100		456,914		482,940			(19,186)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	11/13/2024	11/13/2031	500,000		788.35	131,950			120,124		103,900			(9,348)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	01/10/2025	01/09/2032	1,500,000		742.15		389,400		363,613		367,050			(25,787)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	06/26/2024	06/26/2031	400,000		748.22	115,280			98,631		95,000			(8,167)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	12/11/2024	12/11/2031	1,200,000		799.66	317,880			292,873		241,080			(22,519)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	03/12/2025	03/12/2032	200,000		705.58		53,100		50,815		55,260			(2,285)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	07/31/2024	07/31/2031	700,000		749.39	204,960			178,167		176,890			(14,520)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	08/28/2024	08/28/2031	300,000		753.73	88,770			78,138		79,200			(6,289)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	07/17/2024	07/17/2031	200,000		775.02	58,240			50,308		46,580			(4,126)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	02/12/2025	02/12/2032	200,000		759.61		52,120		49,305		46,080			(2,815)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	08/21/2024	08/21/2031	500,000		753.52	149,200			130,922		131,050			(10,570)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	07/10/2024	07/10/2031	600,000		774.07	174,060			149,876		129,060			(12,331)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI-	11/20/2024	11/20/2031	900,000		777.59	238,230			217,531		194,310			(16,877)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	02/20/2025	02/20/2026	4,170		765.88516000000004		210,240		135,154		113,266			(75,086)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI-	01/10/2025	01/09/2026	1,617		754.02440000000001		70,320		37,400		46,701			(32,920)				0/0

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SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI	07/24/2024	07/24/2025	4,269		766.68592000000001	207,040			13,082		43,191			(102,951)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI	07/02/2024	07/02/2025	2,380		747.78147000000001	116,820			321		1,833			(58,089)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI	02/20/2025	02/19/2027	782		775.86162000000002		50,340		41,351		37,851			(8,989)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI	07/24/2024	07/24/2026	3,869		775.11104	243,600			129,653		167,158			(60,482)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI	06/26/2024	06/26/2026	667		747.47177999999997	44,000			21,728		30,601			(10,925)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI	07/02/2024	07/02/2026	1,058		747.78147000000001	70,480			35,385		45,672			(17,499)				0/0
SPLV5UE - DIGITAL COMBO - 5YR	INDEX LIAB	EX5		CITI	05/08/2024	05/08/2029	100,000		200.17	17,830			13,754		14,970			(1,769)				0/0
SPLV5UE - DIGITAL COMBO - 7YR	INDEX LIAB	EX5		CITI	03/26/2025	03/25/2032	100,000		209.33		30,920		29,758		27,310			(1,162)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI	03/19/2025	03/19/2026	478		210.05504999999999		2,040		1,463		771			(577)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI	03/12/2025	03/12/2026	482		207.47		2,250		1,570		1,197			(680)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI	01/29/2025	01/29/2027	484		203.81549999999999		4,000		3,166		3,017			(834)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5		CITI	01/29/2025	01/29/2026	68		7359		18,050		10,513		6,638			(7,537)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5		CITI	02/05/2025	02/05/2026	68		7298		18,900		11,371		7,168			(7,529)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5		CITI	03/19/2025	03/19/2026	58		6663		17,280		12,390		16,993			(4,890)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI	10/23/2024	10/23/2025	388		7361	142,240			44,548		29,993			(70,729)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI	09/05/2024	09/05/2025	623		7074	228,360			41,406		55,391			(113,553)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI	09/11/2024	09/11/2025	392		7048	150,640			29,797		30,129			(74,906)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI	12/18/2024	12/18/2025	258		7583	101,270			47,296		22,789			(50,357)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI	03/12/2025	03/12/2026	392		6868		142,290		99,290		126,752			(43,000)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI	09/18/2024	09/18/2025	643		7110	263,120			57,106		61,677			(130,837)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI	08/07/2024	08/07/2025	332		6935	125,120			12,718		43,079			(62,216)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI	10/30/2024	10/30/2025	246		7494	82,440			27,405		10,403			(40,994)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI	01/23/2025	01/23/2026	188		7532		67,480		38,189		12,692			(29,291)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI	01/29/2025	01/29/2026	245		7329		98,460		57,345		29,890			(41,115)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI	01/02/2025	01/02/2026	273		7321		105,200		53,467		29,346			(51,733)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI	02/05/2025	02/05/2026	366		7313		152,820		91,944		44,892			(60,876)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		CITI	03/19/2025	03/19/2026	506		6876		186,200		133,512		161,669			(52,688)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI	01/02/2025	12/31/2026	96		7328		50,820		38,307		27,753			(12,513)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI	09/11/2024	09/11/2026	224		7077	118,880			71,263		67,730			(29,516)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI	10/30/2024	10/30/2026	123		7317	70,020			46,680		34,785			(17,385)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI	12/18/2024	12/18/2026	95		7492	55,860			40,995		29,099			(13,869)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI	03/12/2025	03/12/2027	44		6847		22,590		19,181		22,755			(3,409)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI	01/29/2025	01/29/2027	381		7461		190,960		151,144		98,045			(39,816)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI	10/23/2024	10/23/2026	139		7347	72,800			47,834		40,309			(18,075)				0/0

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XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI-	09/18/2024	09/18/2026	224		7110	128,000			77,959		74,653			(31,781)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI-	08/07/2024	08/07/2026	145		6928	75,800			41,799		58,803			(18,820)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI-	02/05/2025	02/05/2027	108		7210		67,680		54,218		37,077			(13,462)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI-	09/05/2024	09/04/2026	595		7116	299,040			176,631		187,761			(74,349)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		CITI-	03/19/2025	03/19/2027	101		6862		52,710		45,263		52,007			(7,447)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		GS-	09/18/2024	09/18/2025	11,988		977.84118000000 001	266,760			57,896		29,287			(132,647)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		GS-	07/24/2024	07/24/2025	9,017		971.19371999999 998	200,970			12,699		14,207			(99,933)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		GS-	08/07/2024	08/07/2025	15,183		953.69988000000 001	349,450			35,521		104,730			(173,765)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		GS-	07/10/2024	07/10/2025	1,426		988.74878000000 001	23,100			571					(11,487)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		GS-	07/10/2024	07/10/2025	9,679		979.96424000000 002	190,950			4,721		4			(94,950)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		GS-	08/07/2024	08/07/2025	1,152		955.61494000000 005	25,520			2,594		6,917			(12,690)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		GS-	07/24/2024	07/24/2025	2,384		984.81768	39,330			2,485		506			(19,557)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		GS-	09/18/2024	09/18/2026	2,561		977.84118000000 001	77,250			47,049		33,854			(19,180)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		GS-	08/07/2024	08/07/2026	5,445		947.9547	181,480			100,075		131,356			(45,059)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		GS-	06/20/2024	06/18/2026	8,069		966.75261999999 998	238,680			115,564		117,434			(59,424)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		GS-	07/10/2024	07/10/2026	10,290		975.08393999999 998	303,000			155,449		102,978			(75,230)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		GS-	07/24/2024	07/24/2026	4,146		969.24743999999 998	126,800			67,488		69,835			(31,483)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5		GS-	06/20/2024	06/17/2027	517		953.19096000000 002	20,950			13,749		14,257			(3,476)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		GS-	10/24/2024	10/24/2025	24		44324	19,999			6,318		19,534			(9,945)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		GS-	10/03/2024	10/03/2025	12		44448	9,150			2,363		9,753			(4,550)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		GS-	10/03/2024	10/03/2025	167		42558	189,994			49,064		231,785			(94,475)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		GS-	10/03/2024	10/03/2025	29		43524	24,000			6,198		29,027			(11,934)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		GS-	10/24/2024	10/24/2025	165		42840	150,500			47,548		177,698			(74,837)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		GS-	10/03/2024	10/03/2025	35		20882	15,540			4,013		26,785			(7,727)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		GS-	10/03/2024	10/03/2025	56		20585	25,410			6,562		42,556			(12,635)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		GS-	10/03/2024	10/03/2025	379		19892	181,500			46,871		281,272			(90,251)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		GS-	10/17/2024	10/17/2025	1,657		3201	127,200			37,741		76,480			(63,251)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		GS-	10/24/2024	10/24/2025	224		3303	15,000			4,739		6,386			(7,459)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		GS-	10/24/2024	10/24/2025	192		3265	10,800			3,412		6,497			(5,370)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		GS-	10/17/2024	10/17/2025	156		3387	7,350			2,181		2,283			(3,655)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		GS-	07/11/2024	07/11/2025	1,603		2985	121,920			3,349		153,841			(60,625)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		GS-	07/11/2024	07/11/2025	267		3099	12,160			334		8,966			(6,047)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		GS-	10/17/2024	10/17/2025	188		3243	12,000			3,560		6,636			(5,967)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		GS-	10/24/2024	10/24/2025	1,183		3087	132,830			41,966		108,984			(66,050)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		GS-	07/11/2024	07/11/2025	167		3063	14,800			407		10,354			(7,359)				0/0

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		GS-	09/25/2024	09/25/2025	2,562		395.00384000000003	17,000			4,016		9,110			(8,453)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		GS-	03/12/2025	03/12/2026	1,564		387.06249000000003		10,740		7,494		16,904			(3,246)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		GS-	09/25/2024	09/25/2025	35,356		389.92968000000002	313,260			74,012		220,145			(155,769)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		GS-	02/27/2025	02/27/2026	3,629		387.28296		28,140		18,631		38,102			(9,509)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		GS-	02/27/2025	02/27/2026	4,148		392.29757999999998		23,680		15,678		31,843			(8,002)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		GS-	03/06/2025	03/06/2026	6,751		387.04559999999998		51,220		34,897		72,505			(16,323)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		GS-	03/12/2025	03/12/2026	8,081		386.29527000000002		58,280		40,668		91,204			(17,612)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		GS-	03/06/2025	03/06/2026	4,414		392.43727999999999		23,970		16,331		34,028			(7,639)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		GS-	09/25/2024	09/25/2025	6,405		401.24896000000001	28,500			6,734		9,647			(14,172)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		GS-	03/12/2025	03/12/2026	31,542		383.22638999999998		271,040		189,132		420,029			(81,908)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		GS-	09/25/2024	09/25/2025	1,281		389.53935999999999	11,600			2,741		8,289			(5,768)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		GS-	02/27/2025	02/27/2026	41,738		384.19704000000002		384,790		254,765		521,533			(130,025)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		GS-	03/06/2025	03/06/2026	44,661		385.50511999999998		369,800		251,952		523,257			(117,848)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		GS-	02/27/2025	02/26/2027	14,258		384.58278000000001		173,800		144,435		224,799			(29,365)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		GS-	03/06/2025	03/05/2027	14,281		384.34976		171,600		144,257		227,895			(27,343)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		GS-	09/25/2024	09/25/2026	11,273		389.92968000000002	137,720			85,201		128,572			(34,194)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		GS-	03/12/2025	03/12/2027	9,906		384.37722000000002		111,720		94,862		158,451			(16,858)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	02/26/2025	02/26/2026	8,854		959.93898000000002		175,950		116,011		110,753			(59,939)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	03/05/2025	03/05/2026	630		905.12375999999995		31,080		21,090		29,485			(9,990)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	02/26/2025	02/26/2026	2,292		969.52877999999998		36,300		23,934		20,962			(12,366)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	03/05/2025	03/05/2026	8,502		947.95295999999996		186,300		126,418		153,997			(59,882)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	02/26/2025	02/26/2027	3,958		957.06204000000002		112,480		93,348		89,541			(19,132)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	03/05/2025	03/05/2027	2,204		951.76		59,850		50,244		55,237			(9,606)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		JPM-	03/12/2025	03/12/2026	41		43956		26,231		18,304		29,472			(7,927)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		JPM-	01/02/2025	01/02/2026	47		47098		7,600		3,863		77			(3,737)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		JPM-	01/23/2025	01/23/2026	114		47016		59,952		33,929		720			(26,023)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		JPM-	01/10/2025	01/09/2026	19		45965		4,720		2,510		294			(2,210)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		JPM-	01/02/2025	01/02/2026	12		42138		7,350		3,736		8,568			(3,614)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		JPM-	03/19/2025	03/19/2026	52		44776		26,686		19,135		22,507			(7,551)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		JPM-	03/19/2025	03/19/2026	195		44063		146,698		105,187		143,362			(41,511)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		JPM-	01/10/2025	01/09/2026	126		44874		58,300		31,007		12,023			(27,293)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		JPM-	03/19/2025	03/19/2026	14		40916		14,406		10,330		17,150			(4,076)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		JPM-	01/02/2025	01/02/2026	12		42180		9,150		4,650		10,540			(4,500)				0/0

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DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		JPM-	01/23/2025	01/23/2026	27		47997		7,643		4,325		44			(3,318)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		JPM-	03/12/2025	03/12/2026	12		46727		1,575		1,099		611			(476)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		JPM-	01/23/2025	01/23/2026	11		44030		10,194		5,769		3,706			(4,425)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		JPM-	03/12/2025	03/12/2026	22		41144		13,626		9,508		17,716			(4,118)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		JPM-	01/02/2025	01/02/2026	116		45445		50,960		25,900		2,994			(25,060)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		JPM-	03/19/2025	03/19/2026	17		41671		12,866		9,225		15,488			(3,641)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		JPM-	01/23/2025	01/23/2026	13		49645		1,204		681		1			(523)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		JPM-	01/10/2025	01/09/2026	14		42316		7,620		4,053		9,833			(3,567)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		JPM-	01/10/2025	01/09/2026	14		46887		2,100		1,117		55			(983)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		JPM-	03/12/2025	03/12/2026	157		43088		151,840		105,954		192,676			(45,886)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		JPM-	01/03/2025	01/02/2026	35		44527		26,250		13,452		28,018			(12,798)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		JPM-	01/03/2025	01/02/2026	140		42946		141,600		72,565		155,137			(69,035)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		JPM-	01/03/2025	01/02/2026	12		44441		10,850		5,560		11,696			(5,290)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		JPM-	01/24/2025	01/23/2026	51		22667		20,306		11,587		23,689			(8,719)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		JPM-	02/13/2025	02/13/2026	23		21854		19,165		11,952		21,079			(7,213)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		JPM-	02/06/2025	02/06/2026	220		22144		94,416		57,065		107,100			(37,351)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		JPM-	02/06/2025	02/06/2026	41		21926		23,085		13,952		26,212			(9,133)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		JPM-	02/13/2025	02/13/2026	23		22317		13,960		8,706		15,357			(5,254)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		JPM-	02/13/2025	02/13/2026	259		21766		150,765		94,021		165,748			(56,744)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		JPM-	01/24/2025	01/23/2026	202		21622		108,592		61,967		125,731			(46,625)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		JPM-	01/23/2025	01/23/2026	216		2379		19,693		11,145		147			(8,548)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		JPM-	01/10/2025	01/09/2026	274		2321		18,720		9,956		700			(8,764)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		JPM-	01/29/2025	01/29/2026	219		2443		11,640		6,779		220			(4,861)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		JPM-	01/23/2025	01/23/2026	216		2465		12,487		7,067		361			(5,420)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		JPM-	01/23/2025	01/23/2026	216		2247		7,765		4,395		1,413			(3,371)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		JPM-	01/29/2025	01/29/2026	438		2384		32,590		18,981		801			(13,609)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		JPM-	03/20/2025	03/20/2026	1,450		2108		62,310		44,850		76,489			(17,460)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		JPM-	02/21/2025	02/20/2026	228		2268		9,970		6,463		8,669			(3,507)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		JPM-	01/10/2025	01/09/2026	1,233		2240		69,255		36,834		58,693			(32,421)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		JPM-	02/21/2025	02/20/2026	228		2263		8,130		5,270		7,151			(2,860)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		JPM-	02/21/2025	02/20/2026	1,093		2233		59,616		38,643		53,331			(20,973)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		JPM-	01/10/2025	01/09/2026	228		2235		9,850		5,239		8,577			(4,611)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		JPM-	03/20/2025	03/20/2026	338		2147		12,061		8,681		14,876			(3,380)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		JPM-	03/19/2025	03/19/2026	168		2938		8,925		6,400		9,636			(2,525)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		JPM-	03/12/2025	03/12/2026	172		3201		6,820		4,759		4,789			(2,061)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		JPM-	03/12/2025	03/12/2026	172		2949		9,215		6,430		12,183			(2,785)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		JPM-	03/19/2025	03/19/2026	335		3257		14,750		10,576		6,357			(4,174)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		JPM-	03/19/2025	03/19/2026	1,039		3072		112,499		80,665		88,752			(31,834)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		JPM-	03/12/2025	03/12/2026	998		2975		118,697		82,827		141,625			(35,870)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		JPM-	03/12/2025	03/12/2026	275		3132		15,832		11,048		14,095			(4,784)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		JPM-	12/12/2024	12/12/2025	41,377		384.75655	400,000			180,220		466,519			(198,901)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		JPM-	03/27/2025	03/27/2026	2,840		394.67908		15,180		11,218		19,610			(3,962)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		JPM-	11/06/2024	11/06/2025	7,032		386.24364000000003	52,650			18,514		68,126			(26,180)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		JPM-	10/31/2024	10/31/2025	2,341		387.58607999999998	16,650			5,580		20,237			(8,279)				0/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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		JPM	12/05/2024	12/05/2025	39,245		386.92268999999999	349,600			150,789		378,452			(173,840)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		JPM	11/06/2024	11/06/2025	6,251		390.46697999999998	35,760			12,575		43,226			(17,782)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		JPM	10/31/2024	10/31/2025	3,901		393.35372999999998	19,200			6,435		20,282			(9,547)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		JPM	03/27/2025	03/27/2026	8,778		390.41856000000001		61,540		45,479		79,938			(16,061)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		JPM	12/12/2024	12/12/2025	3,620		387.46337999999997	29,960			13,498		34,015			(14,898)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		JPM	10/31/2024	10/31/2025	46,553		384.12549000000001	406,330			136,188		519,878			(202,049)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		JPM	12/12/2024	12/12/2025	8,017		395.19718	40,920			18,436		40,680			(20,348)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		JPM	11/06/2024	11/06/2025	1,302		381.63636000000002	12,700			4,466		17,239			(6,315)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		JPM	09/26/2024	09/26/2025	35,584		390.62	305,800			73,090		212,034			(152,060)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		JPM	03/27/2025	03/27/2026	32,789		385.77071999999998		302,260		223,373		391,607			(78,887)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		JPM	12/05/2024	12/05/2025	10,844		394.28158000000002	61,740			26,630		58,257			(30,700)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		JPM	12/05/2024	12/05/2025	4,647		390.02116999999998	34,560			14,906		35,624			(17,185)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		JPM	11/06/2024	11/06/2025	30,994		382.40424000000002	289,170			101,686		390,917			(143,791)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		JPM	09/26/2024	09/26/2025	6,400		401.55736000000002	27,500			6,573		9,251			(13,674)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		JPM	09/26/2024	09/26/2025	2,816		395.69806	17,820			4,259		9,381			(8,861)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		JPM	09/26/2024	09/25/2026	11,008		390.22937999999999	136,310			84,445		125,997			(33,890)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		JPM	12/05/2024	12/04/2026	10,069		388.08461999999997	120,900			86,523		134,530			(30,059)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		JPM	03/27/2025	03/25/2027	6,455		388.09464000000003		74,000		64,330		92,841			(9,670)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		JPM	04/25/2024	04/24/2026	6,244		368.36	69,230			28,360		161,942			(17,284)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		JPM	05/02/2024	05/01/2026	5,152		368.40123	58,140			24,379		133,640			(14,515)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		JPM	12/12/2024	12/11/2026	16,292		386.30331000000001	202,860			147,129		235,657			(50,436)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		JPM	11/06/2024	11/06/2026	11,460		382.40424000000002	146,960			99,384		189,780			(36,488)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		JPM	10/31/2024	10/30/2026	11,703		384.12549000000001	143,550			95,831		180,119			(35,690)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		JPM	07/05/2024	07/03/2025	4,510		377.69387999999998	22,780			127		23,456			(11,453)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		JPM	03/20/2025	03/20/2026	5,632		407.13492000000002		28,060		20,197		14,565			(7,863)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		JPM	12/27/2024	12/26/2025	7,770		398.16208	48,050			23,692		28,334			(24,092)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		JPM	11/27/2024	11/26/2025	7,534		409.42259999999999	53,630			21,926		11,793			(26,815)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		JPM	07/25/2024	07/25/2025	5,746		383.27289000000002	30,800			2,031		23,120			(15,315)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		JPM	07/11/2024	07/11/2025	3,420		377.78958	23,790			654		17,036			(11,830)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		JPM	08/15/2024	08/15/2025	7,448		388.96064999999999	42,340			5,234		26,785			(21,054)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		JPM	10/24/2024	10/24/2025	9,445		403.12464	56,620			17,888		21,850			(28,154)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		JPM	07/05/2024	07/03/2025	13,530		393.14841999999999	146,370			813		178,776			(73,592)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		JPM	07/25/2024	07/25/2025	38,653		414.28698000000003	156,880			10,344		3,931			(78,009)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		JPM	07/02/2024	07/02/2025	13,822		392.39746000000002	148,720			409		191,627			(73,951)				0/0

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SP500LV5 EUROPEAN	INDEX LIAB	EX5		JPM-	07/02/2024	07/02/2025	35,617		406.31760000000003	162,140			445		20,373			(80,625)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		JPM-	11/27/2024	11/26/2025	23,087		427.11624	269,800			110,305		20,363			(134,900)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		JPM-	12/27/2024	12/26/2025	15,791		414.12047999999999	172,620			85,115		97,216			(86,549)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		JPM-	07/05/2024	07/03/2025	35,284		407.09519999999998	160,930			894		13,097			(80,912)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		JPM-	07/11/2024	07/11/2025	37,098		408.95531999999997	184,710			5,074		12,242			(91,848)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		JPM-	07/11/2024	07/11/2025	22,627		395.65287000000001	250,260			6,875		251,384			(124,442)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		JPM-	07/31/2024	07/31/2025	22,743		402.41759999999999	251,680			20,743		136,439			(125,149)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		JPM-	03/20/2025	03/20/2026	20,815		425.91948000000002		193,800		139,493		82,633			(54,307)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		JPM-	12/27/2024	12/26/2025	34,089		430.47784000000001	134,640			66,388		30,608			(67,506)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		JPM-	11/27/2024	11/26/2025	29,406		443.98692	128,260			52,438		891			(64,130)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		JPM-	03/19/2025	03/19/2026	3,182		440.04066		11,830		8,483		2,871			(3,348)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		JPM-	08/15/2024	08/15/2025	41,094		420.49799999999999	163,200			20,176		2,314			(81,152)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		JPM-	03/19/2025	03/19/2026	21,049		426.14893999999998		194,360		139,363		80,887			(54,997)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		JPM-	07/25/2024	07/25/2025	12,275		398.97138000000001	131,600			8,677		107,096			(65,438)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		JPM-	10/24/2024	10/24/2025	36,538		434.50560000000002	141,120			44,585		2,536			(70,172)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		JPM-	07/31/2024	07/31/2025	2,584		425.63400000000001	5,900			486		1			(2,934)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		JPM-	03/19/2025	03/19/2026	24,965		439.63207999999997		95,880		68,749		23,649			(27,131)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		JPM-	08/15/2024	08/15/2025	18,749		405.70269999999999	194,180			24,006		85,075			(96,557)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		JPM-	07/31/2024	07/31/2025	41,867		418.66908000000001	166,860			13,752		749			(82,972)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		JPM-	03/20/2025	03/20/2026	24,733		439.39535999999998		96,960		69,790		24,590			(27,170)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		JPM-	10/24/2024	10/24/2025	17,648		418.4128	186,020			58,770		33,956			(92,499)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		JPM-	07/25/2024	07/25/2025	6,007		382.89	69,460			4,580		101,358			(34,539)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		JPM-	07/05/2024	07/03/2025	3,714		376.94	42,560			236		62,947			(21,398)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		JPM-	11/27/2024	11/26/2025	3,888		411.06851999999998	44,000			17,989		22,753			(22,000)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		JPM-	08/15/2024	08/15/2025	1,541		389.35	15,240			1,884		20,348			(7,578)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		JPM-	03/20/2025	03/20/2026	1,224		409.17671999999999		15,250		10,977		12,277			(4,273)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		JPM-	12/27/2024	12/26/2025	2,256		397.76312000000001	26,910			13,269		28,692			(13,492)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		JPM-	10/24/2024	10/24/2025	11,434		401.91768000000002	124,660			39,384		109,622			(61,988)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		JPM-	07/11/2024	07/11/2025	1,316		377.40951000000001	21,950			603		33,598			(10,915)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5		JPM-	06/26/2024	06/26/2026	1,590		379.73482000000001	57,060			28,178		66,997			(14,167)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5		JPM-	03/19/2025	03/19/2027	1,224		416.34302000000002		37,500		32,202		25,932			(5,298)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5		JPM-	07/31/2024	07/31/2026	1,292		389.26164	44,650			24,193		44,756			(11,086)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		JPM-	11/07/2024	11/06/2026	4,919		689.75166000000002	110,400			74,763		32,449			(27,448)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		JPM-	05/16/2024	05/15/2026	5,901		631.88469999999995	132,000			57,898		95,109			(32,954)				0/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5		JPM-	04/02/2025	04/02/2026	422		712.39167999999995		12,630		9,542		17,489			(3,088)				0/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5		JPM-	04/10/2025	04/10/2026	1,180		691.50900000000001		31,040		24,133		57,743			(6,907)				0/0

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SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5		JPM-	03/19/2025	03/19/2026	280		708.95235000000002		8,840		6,339		12,045			(2,501)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	10/09/2024	10/09/2025	2,336		758.21136000000001	131,220			36,049		50,458			(65,250)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	02/26/2025	02/26/2026	3,357		744.63		163,250		107,637		134,093			(55,613)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	09/11/2024	09/11/2025	4,738		741.66484000000003	224,000			44,308		120,737			(111,385)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	01/02/2025	01/02/2026	4,013		749.84280000000001		192,000		97,582		134,229			(94,418)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	09/05/2024	09/05/2025	4,738		740.17740000000003	227,150			41,187		120,431			(112,951)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	10/23/2024	10/23/2025	4,434		766.85	221,680			69,427		88,374			(110,231)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	01/15/2025	01/15/2026	2,902		757.46177999999998		144,540		78,623		90,716			(65,917)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	02/05/2025	02/05/2026	3,942		762.54204000000004		193,200		116,238		121,580			(76,962)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	04/02/2025	04/02/2026	7,307		715.23839999999996		328,640		248,286		418,061			(80,354)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	03/19/2025	03/19/2026	5,463		711.0942		261,300		187,361		321,382			(73,939)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	12/26/2024	12/26/2025	3,648		785.40625	154,560			75,582		70,072			(76,855)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	11/06/2024	11/06/2025	1,408		777.52284999999995	74,690			26,265		25,138			(37,140)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	11/26/2024	11/26/2025	2,904		785.5258	151,110			61,440		45,922			(75,140)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	12/18/2024	12/18/2025	1,992		746.93632000000002	103,200			48,198		67,048			(51,316)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	12/04/2024	12/04/2025	2,122		799.4479	112,200			48,086		29,735			(55,792)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	08/14/2024	08/14/2025	4,328		737.96112000000005	210,880			25,491		100,416			(104,861)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	03/26/2025	03/26/2026	5,157		712.47749999999996		253,080		186,334		301,265			(66,746)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	01/23/2025	01/23/2026	1,683		771.66755999999998		85,410		48,336		44,316			(37,074)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	12/11/2024	12/11/2025	2,001		796.46136000000001	107,040			47,933		30,783			(53,226)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	10/30/2024	10/30/2025	1,945		787.25225999999998	84,600			28,123		27,660			(42,068)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	04/10/2025	04/10/2026	5,900		656.93354999999997		318,800		247,858		565,505			(70,942)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	11/13/2024	11/13/2025	2,283		786.77329999999995	119,700			44,394		35,775			(59,521)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	08/28/2024	08/28/2025	4,394		748.45389	226,050			36,019		94,291			(112,404)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	08/21/2024	08/21/2025	5,574		746.73832000000004	291,480			40,839		110,810			(144,939)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	02/05/2025	02/05/2027	657		754.17082000000005		44,950		36,009		37,590			(8,941)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	10/23/2024	10/23/2026	1,695		781.42015000000004	105,170			69,103		66,719			(26,112)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	12/04/2024	12/04/2026	1,373		800.24895000000004	97,790			69,888		47,944			(24,280)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	06/20/2024	06/18/2026	1,066		741.16233999999997	74,064			35,860		54,270			(18,440)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	09/11/2024	09/11/2026	4,197		743.14225999999996	270,320			162,044		226,060			(67,116)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	12/11/2024	12/11/2026	1,251		793.26271999999994	91,800			66,489		47,228			(22,793)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	12/18/2024	12/18/2026	266		749.94816000000003	18,060			13,254		14,992			(4,484)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	10/30/2024	10/30/2026	1,556		777.22847999999999	102,360			68,240		64,487			(25,414)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	12/26/2024	12/24/2026	4,560		762.41875000000005	316,750			235,711		229,981			(78,861)				0/0

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SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	11/06/2024	11/06/2026	2,176		785.33714999999995	147,050			99,445		84,151			(36,510)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	09/05/2024	09/04/2026	5,821		746.08699999999999	367,220			216,902		302,346			(91,301)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	08/14/2024	08/14/2026	3,381		737.22167999999999	223,750			125,533		186,430			(55,554)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	03/26/2025	03/25/2027	2,369		714.63		149,770		130,020		190,872			(19,750)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	01/02/2025	12/31/2026	2,408		740.87159999999994		165,960		125,098		148,564			(40,862)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	03/19/2025	03/19/2027	1,681		711.0942		105,720		90,783		138,344			(14,937)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	10/09/2024	10/09/2026	649		762.83460000000002	46,500			29,660		30,013			(11,545)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	11/13/2024	11/13/2026	1,649		780.4665	120,640			82,743		67,574			(29,953)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	05/22/2024	05/22/2026	557		706.37787000000003	38,600			17,232		39,102			(9,597)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	01/15/2025	01/15/2027	3,429		757.46177999999998		230,880		178,307		186,873			(52,574)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	11/26/2024	11/25/2026	1,389		777.65480000000002	102,410			72,025		56,763			(25,462)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	08/28/2024	08/28/2026	2,530		750.71507999999994	172,140			99,884		127,833			(42,740)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	04/10/2025	04/09/2027	2,950		665.74689999999998		188,600		167,616		332,112			(20,984)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	02/26/2025	02/26/2027	940		739.41759000000002		63,210		52,458		61,689			(10,752)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	04/02/2025	04/02/2027	2,951		713.81503999999995		179,550		157,630		240,314			(21,920)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	08/21/2024	08/21/2026	2,123		743.72424000000001	151,040			86,190		110,896			(37,501)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5		JPM-	04/10/2025	04/10/2026	61		6702		12,520		9,734		19,440			(2,786)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5		JPM-	02/20/2025	02/20/2026	80		7468		21,180		13,616		6,981			(7,564)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	04/10/2025	04/10/2026	535		6412		235,550		183,134		364,526			(52,416)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	09/25/2024	09/25/2025	632		7259	251,620			59,449		38,128			(125,119)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	12/26/2024	12/26/2025	323		7477	125,760			61,498		23,383			(62,535)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	10/02/2024	10/02/2025	652		7202	252,390			64,484		51,679			(125,502)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	02/20/2025	02/20/2026	94		7595		32,690		21,015		7,540			(11,675)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	07/31/2024	07/31/2025	210		7072	79,800			6,577		6,990			(39,681)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	04/02/2025	04/02/2026	623		6898		222,740		168,279		197,506			(54,461)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	07/17/2024	07/17/2025	441		7323	187,840			8,257		5,690			(93,404)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	07/10/2024	07/10/2025	278		7337	127,050			3,141		12			(63,176)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5		JPM-	08/21/2024	08/21/2025	458		7157	181,170			25,384		23,704			(90,087)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	06/12/2024	06/12/2026	279		6942	164,400			78,028		87,202			(40,818)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	10/02/2024	10/02/2026	236		7289	119,850			75,297		60,683			(29,757)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	06/20/2024	06/18/2026	28		7177	16,580			8,028		7,588			(4,128)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	06/26/2024	06/26/2026	96		7003	62,650			30,938		31,202			(15,555)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	04/02/2025	04/02/2027	174		6905		87,480		76,800		87,354			(10,680)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	04/10/2025	04/09/2027	183		6643		85,800		76,254		128,837			(9,546)				0/0

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XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	05/22/2024	05/22/2026	57		6809	33,720			15,054		23,835			(8,384)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	06/05/2024	06/05/2026	199		6976	99,400			46,223		57,470			(24,680)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	02/20/2025	02/19/2027	80		7602		40,920		33,613		18,299			(7,307)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	12/26/2024	12/24/2026	404		7507	218,700			162,746		91,292			(54,449)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	05/30/2024	05/29/2026	87		6962	44,400			20,248		32,311			(11,039)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	07/31/2024	07/31/2026	85		7277	37,260			20,189		17,516			(9,251)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	07/17/2024	07/17/2026	193		7323	111,300			58,169		51,635			(27,634)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	07/10/2024	07/10/2026	199		7397	115,650			59,332		31,332			(28,714)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5		JPM-	08/21/2024	08/21/2026	69		7056	41,650			23,767		22,754			(10,341)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	03/19/2025	03/19/2026	4,755		952.65219999999999		72,000		51,626		65,212			(20,374)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	11/26/2024	11/26/2025	1,023		994.46384	14,300			5,814		839			(7,111)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	11/13/2024	11/13/2025	12,045		974.34479999999996	242,190			89,823		37,928			(120,430)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	01/15/2025	01/15/2026	7,092		951.06798000000003		145,520		79,156		74,459			(66,364)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	03/12/2025	03/12/2026	3,075		949.601		49,010		34,199		50,485			(14,811)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	04/02/2025	04/02/2026	6,542		945.09601999999995		133,300		100,707		125,026			(32,593)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	01/02/2025	01/02/2026	7,836		956.72231999999997		162,750		82,716		84,453			(80,034)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	09/05/2024	09/05/2025	8,456		968.55047999999999	177,694			32,219		11,174			(88,359)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	01/02/2025	01/02/2026	1,672		976.83360000000005		21,120		10,734		7,003			(10,386)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	12/04/2024	12/04/2025	12,473		981.27	266,910			114,390		21,540			(132,722)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	10/30/2024	10/30/2025	10,485		964.09493999999995	226,240			75,206		57,959			(112,498)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	10/23/2024	10/23/2025	1,867		981.57227999999998	28,260			8,851		3,139			(14,052)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	02/05/2025	02/05/2026	1,346		974.63696000000004		20,670		12,436		6,708			(8,234)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	11/20/2024	11/20/2025	6,720		962.14229999999998	159,250			62,125		45,682			(79,188)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	11/06/2024	11/06/2025	9,299		959.24760000000003	209,700			73,741		49,400			(104,274)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	01/10/2025	01/09/2026	1,156		964.19242999999994		21,890		11,642		11,895			(10,248)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	10/09/2024	10/09/2025	2,164		982.88351	32,550			8,942		1,697			(16,186)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	01/23/2025	01/23/2026	827		974.60319000000004		14,000		7,923		4,062			(6,077)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	01/10/2025	01/09/2026	5,992		956.53251		119,700		63,663		82,936			(56,037)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	10/30/2024	10/30/2025	1,765		980.50095999999996	26,180			8,703		3,095			(13,018)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	11/13/2024	11/13/2025	1,956		991.84799999999996	25,840			9,584		1,786			(12,849)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	12/26/2024	12/26/2025	7,053		964.34	142,800			69,831		51,803			(71,008)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	09/05/2024	09/05/2025	2,681		979.21519999999998	43,901			7,960		1,017			(21,830)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	01/23/2025	01/23/2026	8,683		964.94408999999996		183,960		104,109		66,359			(79,851)				0/0

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BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	03/19/2025	03/19/2026	9,721		941.33356000000003		195,960		140,510		188,102			(55,450)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	10/02/2024	10/02/2025	14,541		976.80222000000003	302,460			77,277		18,894			(150,399)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	09/25/2024	09/25/2025	7,564		979.44956999999999	164,280			38,813		6,961			(81,689)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	11/20/2024	11/20/2025	2,171		983.43719999999996	31,710			12,370		3,933			(15,768)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	11/26/2024	11/26/2025	13,500		975.90311999999994	291,720			118,611		38,980			(145,059)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	02/20/2025	02/20/2026	6,007		965.75328000000002		127,020		81,656		55,852			(45,364)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	11/06/2024	11/06/2025	1,757		967.91549999999995	32,470			11,418		5,290			(16,146)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	03/12/2025	03/12/2026	9,863		942.05700000000002		190,650		133,036		201,990			(57,614)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	12/26/2024	12/26/2025	830		981.69812000000002	10,960			5,360		2,466			(5,450)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	04/10/2025	04/10/2026	1,081		929.85920999999996		18,700		14,539		35,506			(4,161)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	01/15/2025	01/15/2026	1,877		964.39625999999998		27,900		15,176		10,946			(12,724)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	04/10/2025	04/10/2026	11,892		926.13604999999995		227,700		177,030		422,132			(50,670)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	03/26/2025	03/26/2026	3,809		958.64031		56,160		41,349		53,508			(14,811)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	01/29/2025	01/29/2026	7,996		963.00013999999999		168,630		98,213		78,151			(70,417)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	10/09/2024	10/09/2025	8,758		969.29972999999995	182,750			50,206		22,284			(90,873)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	09/25/2024	09/25/2025	1,533		994.15602000000001	23,850			5,635		334			(11,859)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	10/23/2024	10/23/2025	10,061		967.05197999999996	213,400			66,834		49,176			(106,114)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	03/26/2025	03/26/2026	10,580		947.26179000000002		208,000		153,143		208,253			(54,857)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	10/16/2024	10/16/2025	9,541		971.86716000000001	202,740			59,597		19,445			(100,813)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	10/16/2024	10/16/2025	2,975		987.43259999999998	43,790			12,872		1,632			(21,775)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	02/20/2025	02/20/2026	2,589		982.18751999999995		37,250		23,946		12,137			(13,304)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	02/05/2025	02/05/2026	5,487		962.11692000000005		113,950		68,558		47,160			(45,392)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	09/11/2024	09/11/2025	1,232		982.0634	20,016			3,959		355			(9,953)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	01/29/2025	01/29/2026	1,454		969.75464999999997		26,180		15,248		10,746			(10,932)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	09/11/2024	09/11/2025	10,573		971.36766	220,935			43,701		10,001			(109,861)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	12/04/2024	12/04/2025	1,420		997.95159000000001	20,580			8,820		788			(10,233)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	04/02/2025	04/02/2026	3,482		956.45989999999995		53,460		40,389		47,463			(13,071)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5		MS-	10/02/2024	10/02/2025	1,946		988.53557999999998	30,780			7,864		845			(15,305)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		MS-	12/04/2024	12/04/2026	4,563		980.28872999999999	136,350			97,446		48,789			(33,854)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		MS-	03/26/2025	03/25/2027	2,962		947.26179000000002		82,880		71,951		84,225			(10,929)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		MS-	02/05/2025	02/05/2027	4,555		964.04308000000003		128,040		102,573		81,028			(25,467)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		MS-	01/15/2025	01/15/2027	2,816		951.06798000000003		80,730		62,347		58,614			(18,383)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		MS-	04/02/2025	04/02/2027	2,005		946.04300999999998		56,240		49,374		54,816			(6,866)				0/0

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BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		MS-	10/02/2024	10/02/2026	3,891		976.80222000000003	114,380			71,860		46,881			(28,399)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		MS-	09/11/2024	09/11/2026	5,851		971.36766	172,026			103,121		71,769			(42,712)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		MS-	11/06/2024	11/06/2026	4,753		955.39520000000005	153,180			103,591		87,406			(38,032)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		MS-	06/05/2024	06/05/2026	9,603		951.26778000000002	274,988			127,875		150,120			(68,275)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		MS-	01/02/2025	12/31/2026	2,090		959.59536000000003		57,600		43,418		41,868			(14,182)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		MS-	09/05/2024	09/04/2026	2,166		968.55047999999999	64,218			37,931		29,525			(15,966)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		MS-	05/01/2024	05/01/2026	7,052		933.89846	193,182			80,669		188,318			(48,030)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		MS-	01/29/2025	01/29/2027	4,673		963.00013999999999		136,800		108,277		92,713			(28,523)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		MS-	01/23/2025	01/22/2027	2,998		963.97817999999995		89,030		69,708		53,923			(19,322)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		MS-	02/20/2025	02/19/2027	3,418		970.58687999999995		92,400		75,900		58,771			(16,500)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		MS-	09/25/2024	09/25/2026	7,769		980.43	224,960			139,173		85,941			(55,854)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		MS-	12/26/2024	12/24/2026	6,119		962.41132000000005	178,770			133,032		113,851			(44,508)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		MS-	10/09/2024	10/09/2026	6,594		970.27	189,440			120,836		91,444			(47,035)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		MS-	01/10/2025	01/08/2027	2,102		956.53251		62,000		47,548		50,257			(14,452)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		MS-	03/19/2025	03/19/2027	2,430		933.78779999999995		77,280		66,361		77,774			(10,919)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		MS-	11/20/2024	11/20/2026	4,342		964.07820000000004	132,720			92,303		75,461			(32,952)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		MS-	03/12/2025	03/12/2027	4,030		940.17100000000005		114,000		96,798		121,614			(17,202)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		MS-	10/30/2024	10/30/2026	6,955		959.26963999999998	220,430			146,953		134,074			(54,730)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		MS-	11/13/2024	11/13/2026	5,044		975.31719999999996	140,140			96,118		67,707			(34,795)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		MS-	04/10/2025	04/09/2027	4,541		924.27446999999995		129,360		114,967		194,204			(14,393)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5		MS-	11/26/2024	11/25/2026	3,886		975.90311999999994	114,760			80,710		49,986			(28,532)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		MS-	07/05/2024	07/03/2025	104		39691	100,983			561		172,020			(50,772)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		MS-	07/05/2024	07/03/2025	23		40242	23,940			133		46,710			(12,037)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		MS-	07/05/2024	07/03/2025	15		41502	10,164			56		24,363			(5,110)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		MS-	08/01/2024	08/01/2025	30		41316	28,224			2,404		47,568			(14,034)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		MS-	09/12/2024	09/12/2025	170		41097	179,410			35,981		246,402			(89,212)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		MS-	07/18/2024	07/18/2025	148		40706	116,640			5,447		185,774			(58,000)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		MS-	12/27/2024	12/26/2025	112		43422	116,976			57,678		121,881			(58,650)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		MS-	09/12/2024	09/12/2025	51		42700	33,663			6,751		47,035			(16,739)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		MS-	08/01/2024	08/01/2025	15		43414	8,382			714		12,918			(4,168)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		MS-	08/22/2024	08/22/2025	37		42260	27,645			3,949		42,762			(13,747)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		MS-	08/15/2024	08/15/2025	12		41293	13,480			1,666		21,911			(6,703)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		MS-	12/27/2024	12/26/2025	21		43766	25,659			12,652		26,457			(12,865)				0/0

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DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		MS-	08/22/2024	08/22/2025	140		41120	152,988			21,855		228,855			(76,074)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		MS-	12/27/2024	12/26/2025	16		43551	18,186			8,967		18,902			(9,118)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		MS-	08/15/2024	08/15/2025	101		40360	101,721			12,575		150,563			(50,581)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		MS-	07/18/2024	07/18/2025	34		42536	25,102			1,172		43,085			(12,482)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		MS-	09/12/2024	09/12/2025	22		42946	19,062			3,823		26,919			(9,479)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		MS-	08/01/2024	08/01/2025	149		41195	116,460			9,918		190,618			(57,910)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		MS-	09/06/2024	09/05/2025	161		40951	154,050			28,164		233,631			(77,238)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		MS-	09/06/2024	09/05/2025	37		41354	27,510			5,030		41,724			(13,793)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		MS-	08/15/2024	08/15/2025	37		41537	30,135			3,725		48,451			(14,985)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		MS-	08/15/2024	08/15/2025	272		19217	130,327			16,112		208,111			(64,805)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		MS-	08/15/2024	08/15/2025	46		19880	18,522			2,290		31,981			(9,210)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		MS-	08/15/2024	08/15/2025	46		19783	28,044			3,467		49,313			(13,945)				D/0
RAINBOW OPTION	INDEX LIAB	EX5		MS-	04/11/2025	04/10/2026	2,400		1.056		66,960		52,492		106,050			(14,468)				D/0
RAINBOW OPTION	INDEX LIAB	EX5		MS-	04/11/2025	04/10/2026	1,200		1.0149999999999999		25,680		20,131		36,135			(5,549)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		MS-	08/15/2024	08/15/2025	468		2185	19,560			2,418		16,716			(9,726)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		MS-	10/24/2024	10/24/2025	315		2352	10,780			3,406		5,447			(5,360)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		MS-	10/24/2024	10/24/2025	1,262		2206	69,160			21,850		54,841			(34,390)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		MS-	08/15/2024	08/15/2025	328		2212	18,018			2,228		12,127			(8,960)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		MS-	08/15/2024	08/15/2025	1,545		2170	66,462			8,216		60,745			(33,048)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		MS-	10/24/2024	10/24/2025	225		2330	10,500			3,317		5,377			(5,221)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		MS-	07/05/2024	07/03/2025	987		2035	47,480			264		86,935			(23,872)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		MS-	07/05/2024	07/03/2025	345		2071	15,981			89		28,339			(8,035)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		MS-	03/26/2025	03/26/2026	201		3224		8,520		6,273		5,531			(2,247)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		MS-	03/26/2025	03/26/2026	267		3236		10,480		7,716		6,609			(2,764)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		MS-	03/26/2025	03/26/2026	836		3153		56,750		41,783		42,610			(14,967)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		MS-	02/27/2025	02/27/2026	1,762		3126		139,428		92,314		146,844			(47,114)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		MS-	12/12/2024	12/12/2025	1,852		3321	146,400			65,960		72,453			(72,798)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		MS-	08/22/2024	08/22/2025	1,419		3033	109,177			15,597		117,549			(54,289)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		MS-	07/18/2024	07/18/2025	1,251		3013	85,652			4,000		99,688			(42,591)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		MS-	09/19/2024	09/19/2025	160		3231	7,475			1,643		4,257			(3,717)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		MS-	12/12/2024	12/12/2025	212		3433	12,579			5,667		4,728			(6,255)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		MS-	12/05/2024	12/05/2025	1,382		3352	104,420			45,038		44,303			(51,923)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		MS-	09/06/2024	09/05/2025	272		3125	10,432			1,907		10,841			(5,230)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		MS-	02/21/2025	02/20/2026	161		3204		8,565		5,552		8,243			(3,013)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		MS-	07/18/2024	07/18/2025	329		3192	14,740			688		3,837			(7,330)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		MS-	02/13/2025	02/13/2026	1,500		3252		125,952		78,547		96,168			(47,405)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		MS-	12/05/2024	12/05/2025	180		3495	12,840			5,538		3,336			(6,385)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		MS-	07/18/2024	07/18/2025	165		3183	8,070			377		2,288			(4,013)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		MS-	08/22/2024	08/22/2025	297		3124	17,838			2,548		14,737			(8,870)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		MS-	12/05/2024	12/05/2025	180		3455	9,012			3,887		2,915			(4,481)				D/0

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S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		MS-	12/27/2024	12/26/2025	1,402		3186	112,684			55,562		94,422			(56,498)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		MS-	02/27/2025	02/27/2026	163		3255		11,895		7,876		11,884			(4,019)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		MS-	02/13/2025	02/13/2026	219		3287		13,951		8,700		10,296			(5,251)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		MS-	02/21/2025	02/20/2026	161		3223		9,120		5,912		8,676			(3,208)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		MS-	09/19/2024	09/19/2025	1,312		3150	72,693			15,976		55,371			(36,147)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		MS-	02/21/2025	02/20/2026	1,128		3127		73,465		47,620		73,646			(25,845)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		MS-	12/27/2024	12/26/2025	159		3368	6,440			3,175		4,069			(3,229)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		MS-	02/27/2025	02/27/2026	228		3181		13,272		8,787		13,694			(4,485)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		MS-	09/06/2024	09/05/2025	1,191		2995	80,080			14,641		102,033			(40,151)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		MS-	12/12/2024	12/12/2025	152		3452	11,225			5,057		3,783			(5,582)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		MS-	01/23/2025	01/23/2026	5,217		389.89746000000 002		29,600		16,752		43,829			(12,848)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		MS-	03/19/2025	03/19/2026	5,158		391.98491999999 999		33,400		23,949		41,317			(9,451)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		MS-	01/23/2025	01/23/2026	32,866		384.91352000000 001		253,260		143,328		386,075			(109,932)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		MS-	01/23/2025	01/23/2026	1,826		379.92957999999 999		18,620		10,538		28,543			(8,082)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		MS-	03/19/2025	03/19/2026	2,063		390.82175999999 998		14,400		10,325		17,882			(4,075)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		MS-	03/19/2025	03/19/2026	30,434		387.72		254,880		182,757		321,606			(72,123)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		MS-	01/23/2025	01/23/2026	3,652		383.38		30,800		17,431		47,073			(13,369)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		MS-	03/19/2025	03/19/2027	9,801		385.78140000000 002		125,020		107,356		163,206			(17,664)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		MS-	01/23/2025	01/22/2027	10,694		382.61324000000 002		130,790		102,404		192,723			(28,386)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		MS-	07/17/2024	07/17/2025	19,445		402.2851	209,700			9,218		96,932			(104,274)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		MS-	07/17/2024	07/17/2025	42,002		418.09879999999 998	189,054			8,310		25			(94,008)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		MS-	03/12/2025	03/12/2026	30,848		435.19553999999 999		125,000		87,225		40,183			(37,775)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		MS-	03/12/2025	03/12/2026	27,146		424.25486999999 998		224,400		156,587		111,879			(67,813)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5		MS-	07/17/2024	07/17/2026	1,296		385.3143	46,910			24,517		48,900			(11,647)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		MS-	05/02/2024	05/01/2026	6,091		617.60640000000 001	131,340			55,072		137,178			(32,790)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		MS-	09/06/2024	09/04/2026	5,086		668.26606000000 004	88,605			52,552		46,469			(22,121)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		RBC-	09/26/2024	09/26/2025	695		4942	116,900			27,940		170,197			(58,129)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		RBC-	10/10/2024	10/10/2025	382		5070	54,910			15,236		86,036			(27,304)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		RBC-	02/13/2025	02/13/2026	91		5462		9,750		6,080		7,531			(3,670)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		RBC-	07/05/2024	07/04/2025	100		4989	9,200			76		17,966			(4,613)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		RBC-	02/13/2025	02/13/2026	91		5357		13,400		8,357		11,012			(5,043)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		RBC-	03/06/2025	03/06/2026	163		5543		17,550		11,957		12,546			(5,593)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		RBC-	07/05/2024	07/04/2025	522		4989	74,100			616		142,260			(37,153)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		RBC-	01/10/2025	01/09/2026	683		4977		100,300		53,345		149,674			(46,955)				0/0

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DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		RBC-	01/27/2025	01/27/2026	347		5157		49,500		28,558		59,148			(20,942)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		RBC-	03/06/2025	03/06/2026	326		5498		34,920		23,792		26,158			(11,128)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		RBC-	01/10/2025	01/09/2026	100		4982		8,350		4,441		11,852			(3,909)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		RBC-	09/19/2024	09/19/2025	344		4948	40,290			8,855		65,120			(20,034)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		RBC-	11/27/2024	11/27/2025	634		4799	77,400			31,770		146,651			(38,593)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5		RBC-	02/13/2025	02/13/2026	709		5456		120,510		75,153		88,858			(45,357)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	07/17/2024	07/17/2025	39		44494	12,960			570					(6,444)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	12/11/2024	12/11/2025	11		44193	8,300			3,717		910			(4,127)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	11/26/2024	11/26/2025	27		48763	7,080			2,879					(3,521)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	03/05/2025	03/05/2026	12		42749		8,850		6,005		8,670			(2,845)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	03/05/2025	03/05/2026	37		46361		14,400		9,771		1,476			(4,629)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	12/11/2024	12/11/2025	14		48608	2,820			1,263					(1,402)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	12/11/2024	12/11/2025	11		43884	10,600			4,747		1,726			(5,271)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	10/30/2024	10/30/2025	192		44754	96,390			32,042		304			(47,930)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	11/26/2024	11/26/2025	11		45219	8,100			3,293		39			(4,028)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	03/05/2025	03/05/2026	12		43007		11,850		8,041		10,170			(3,809)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	07/10/2024	07/10/2025	33		43773	4,680			116					(2,327)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	10/30/2024	10/30/2025	31		45429	10,270			3,414		5			(5,107)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	10/16/2024	10/16/2025	12		42216	13,500			3,968		11,161			(6,713)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	07/24/2024	07/24/2025	13		43600	2,800			177					(1,392)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	03/05/2025	03/05/2026	144		45974		70,060		47,541		9,173			(22,519)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	02/05/2025	02/05/2026	29		48912		6,110		3,676		23			(2,434)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	09/18/2024	09/18/2025	14		41130	10,440			2,266		14,765			(5,191)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	11/26/2024	11/26/2025	11		43111	11,700			4,757		4,962			(5,818)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	02/05/2025	02/05/2026	13		44604		10,740		6,462		2,041			(4,278)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	10/23/2024	10/23/2025	21		42685	14,220			4,454		11,928			(7,071)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	11/26/2024	11/26/2025	11		48943	2,650			1,077					(1,318)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	07/17/2024	07/17/2025	22		43917	9,990			439					(4,968)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	09/18/2024	09/18/2025	48		45612	9,000			1,953					(4,475)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	11/26/2024	11/26/2025	147		48135	56,100			22,810		2			(27,896)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	10/16/2024	10/16/2025	51		46782	13,420			3,945					(6,673)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	08/21/2024	08/21/2025	15		41504	10,020			1,404		18,070			(4,982)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	12/11/2024	12/11/2025	23		48254	5,800			2,597		1			(2,884)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	09/18/2024	09/18/2025	128		44367	51,940			11,273		1			(25,827)				0/0

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DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	09/18/2024	09/18/2025	22		45280	4,950			1,074					(2,461)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	08/21/2024	08/21/2025	49		45061	6,400			897					(3,182)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	09/18/2024	09/18/2025	19		41379	13,200			2,865		20,282			(6,564)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	07/17/2024	07/17/2025	17		41033	11,270			495		18,159			(5,604)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	08/28/2024	08/28/2025	41		45570	4,930			786					(2,451)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	10/30/2024	10/30/2025	24		47409	2,400			798					(1,193)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	08/21/2024	08/21/2025	159		43507	61,750			8,652					(30,705)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	07/24/2024	07/24/2025	23		43082	7,110			449					(3,535)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	10/16/2024	10/16/2025	172		45619	90,280			26,538		1			(44,892)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	10/23/2024	10/23/2025	19		42728	11,360			3,558		9,760			(5,649)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	07/17/2024	07/17/2025	12		40827	11,600			510		18,320			(5,768)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	10/30/2024	10/30/2025	12		42099	9,650			3,208		12,400			(4,798)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	10/16/2024	10/16/2025	12		47084	2,550			750					(1,268)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	08/28/2024	08/28/2025	12		46105	1,100			175					(547)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	03/05/2025	03/05/2026	12		48683		1,100		746		36			(354)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	10/23/2024	10/23/2025	165		45278	77,000			24,115		15			(38,288)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	02/05/2025	02/05/2026	18		44784		11,440		6,883		1,956			(4,557)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	12/11/2024	12/11/2025	152		46797	89,110			39,904		54			(44,310)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	08/28/2024	08/28/2025	139		43968	49,020			7,811					(24,375)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	07/24/2024	07/24/2025	178		41926	113,600			7,178		87,141			(56,488)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	10/23/2024	10/23/2025	54		47149	7,820			2,449					(3,889)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	03/05/2025	03/05/2026	19		42792		14,000		9,500		13,653			(4,500)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	10/16/2024	10/16/2025	16		42992	12,110			3,560		5,034			(6,022)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	07/17/2024	07/17/2025	121		43794	59,500			2,615					(29,587)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	08/21/2024	08/21/2025	24		46002	1,900			266					(945)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	07/10/2024	07/10/2025	166		42184	70,620			1,746		13,440			(35,116)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	02/05/2025	02/05/2026	118		47790		48,760		29,336		279			(19,424)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		RBC-	07/24/2024	07/24/2025	15		39256	12,060			762		18,550			(5,997)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		RBC-	10/17/2024	10/17/2025	213		43239	235,520			69,880		236,466			(117,113)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		RBC-	12/19/2024	12/19/2025	14		43951	10,680			5,017		11,851			(5,311)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		RBC-	11/07/2024	11/07/2025	135		43598	160,480			56,873		150,746			(79,799)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		RBC-	12/19/2024	12/19/2025	142		42766	146,400			68,776		167,417			(72,798)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		RBC-	01/10/2025	01/09/2026	29		44035		18,960		10,084		22,496			(8,876)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		RBC-	02/13/2025	02/13/2026	27		46053		18,720		11,674		13,334			(7,046)				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		RBC-	10/31/2024	10/31/2025	19		43726	12,800			4,290		15,359			(6,365)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		RBC-	11/07/2024	11/07/2025	16		45347	15,750			5,582		10,710			(7,832)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		RBC-	10/31/2024	10/31/2025	139		42056	181,540			60,846		231,959			(90,271)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		RBC-	03/06/2025	03/06/2026	47		44367		35,000		23,846		37,354			(11,154)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		RBC-	03/06/2025	03/06/2026	176		43388		172,500		117,527		190,099			(54,973)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		RBC-	01/30/2025	01/30/2026	38		46363		42,160		24,671		25,347			(17,489)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		RBC-	01/10/2025	01/09/2026	12		44329		9,600		5,106		11,578			(4,494)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		RBC-	10/17/2024	10/17/2025	39		43715	42,840			12,711		40,295			(21,302)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		RBC-	01/10/2025	01/09/2026	153		42274		168,320		89,522		200,688			(78,798)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		RBC-	10/17/2024	10/17/2025	12		44493	10,350			3,071		8,455			(5,147)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		RBC-	01/30/2025	01/30/2026	152		44927		202,640		118,578		151,828			(84,062)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		RBC-	02/13/2025	02/13/2026	134		45337		136,800		85,312		104,662			(51,488)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		RBC-	11/07/2024	11/07/2025	23		45916	13,000			4,607		8,232			(6,464)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		RBC-	10/31/2024	10/31/2025	36		43601	29,550			9,904		35,574			(14,694)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	08/22/2024	08/22/2025	375		19550	184,690			26,384		307,933			(91,838)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	10/17/2024	10/17/2025	362		20271	178,120			52,849		262,229			(88,571)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	07/18/2024	07/18/2025	208		19922	83,640			3,906		149,252			(41,590)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	10/24/2024	10/24/2025	272		20536	144,100			45,526		212,859			(71,654)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	11/21/2024	11/21/2025	217		20720	118,350			46,495		160,224			(58,850)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	01/03/2025	01/02/2026	33		21902		17,780		9,112		21,829			(8,668)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	10/17/2024	10/17/2025	50		20675	20,800			6,171		31,513			(10,343)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	11/07/2024	11/07/2025	38		21587	13,360			4,735		17,744			(6,643)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	11/14/2024	11/14/2025	34		21942	14,140			5,283		19,379			(7,031)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	11/27/2024	11/26/2025	294		20931	135,420			55,365		181,014			(67,710)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	07/05/2024	07/03/2025	25		20881	9,950			55		18,449			(5,003)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	03/20/2025	03/20/2026	25		20917		10,950		7,882		17,482			(3,068)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	11/14/2024	11/14/2025	282		20750	162,250			60,621		214,812			(80,679)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	09/26/2024	09/26/2025	298		19814	136,200			32,553		202,079			(67,726)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	07/18/2024	07/18/2025	41		20828	12,000			560		24,413			(5,967)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	03/27/2025	03/27/2026	66		20610		32,110		23,730		48,374			(8,380)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	03/27/2025	03/27/2026	253		19977		136,000		100,505		191,775			(35,495)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	01/10/2025	01/09/2026	38		21786		14,720		7,829		19,896			(6,891)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	12/19/2024	12/19/2025	52		22166	21,340			10,025		26,553			(10,611)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	09/26/2024	09/26/2025	25		21021	9,150			2,187		15,110			(4,550)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	11/07/2024	11/07/2025	227		20996	122,400			43,378		160,496			(60,864)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	11/14/2024	11/14/2025	67		21524	26,600			9,938		35,966			(13,227)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	10/17/2024	10/17/2025	25		21059	11,050			3,279		17,268			(5,495)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	01/03/2025	01/02/2026	23		22414		11,550		5,919		14,254			(5,631)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	12/19/2024	12/19/2025	218		21448	109,020			51,215		135,775			(54,210)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	11/27/2024	11/26/2025	24		22031	9,150			3,741		12,996			(4,575)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	03/20/2025	03/20/2026	46		20386		20,700		14,899		30,994			(5,801)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	10/24/2024	10/24/2025	54		21386	20,350			6,429		31,590			(10,119)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	11/21/2024	11/21/2025	48		21280	18,600			7,307		25,747			(9,249)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	07/18/2024	07/18/2025	41		20730	19,360			904		39,939			(9,627)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	07/05/2024	07/03/2025	29		21167	9,360			52		17,912			(4,706)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	09/26/2024	09/26/2025	40		20659	18,720			4,474		30,219			(9,309)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	03/20/2025	03/20/2026	280		20012		115,500		83,135		165,965			(32,365)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	01/10/2025	01/09/2026	245		21327		116,790		62,115		155,052			(54,675)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	08/22/2024	08/22/2025	56		20310	20,350			2,907		36,718			(10,119)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	12/19/2024	12/19/2025	28		22272	12,360			5,806		15,241			(6,146)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	01/03/2025	01/02/2026	239		21220		130,560		66,907		157,359			(63,653)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	07/05/2024	07/03/2025	172		20657	78,050			434		139,735			(39,242)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		RBC-	11/27/2024	11/26/2025	48		21637	23,100			9,444		32,228			(11,550)				0/0

SCHEDULE DB - PART A - SECTION 1

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RAINBOW OPTION	INDEX LIAB	EX5		RBC-	07/05/2024	07/03/2025	500		1.006	11,300			63		18,468			(5,681)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		RBC-	07/05/2024	07/03/2025	1,400		1.0029999999999 999	42,420			236		71,141			(21,328)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		RBC-	03/06/2025	03/06/2026	600		1.008		19,020		12,959		22,812			(6,061)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		RBC-	02/06/2025	02/06/2026	1,300		0.9789999999999 9998		32,240		19,486		30,357			(12,754)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		RBC-	03/06/2025	03/06/2026	2,200		1.0069999999999 999		60,500		41,220		68,450			(19,280)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		RBC-	03/20/2025	03/20/2026	2,500		1.0349999999999 999		61,000		43,907		70,914			(17,093)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		RBC-	03/20/2025	03/20/2026	500		1.014		10,000		7,198		12,211			(2,802)				0/0
RAINBOW OPTION	INDEX LIAB	EX5		RBC-	01/24/2025	01/23/2026	1,300		0.9779999999999 9998		44,200		25,222		44,604			(18,978)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		RBC-	07/24/2024	07/24/2025	228		2397	11,950			755		5,942			(5,942)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		RBC-	03/05/2025	03/05/2026	524		2189		42,790		29,036		20,429			(13,754)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		RBC-	03/05/2025	03/05/2026	238		2181		8,350		5,666		6,498			(2,684)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		RBC-	12/18/2024	12/18/2025	269		2432	14,100			6,585		57			(7,011)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		RBC-	08/21/2024	08/21/2025	276		2381	11,640			1,631					(5,788)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		RBC-	12/18/2024	12/18/2025	224		2223	8,500			3,970		1,705			(4,227)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		RBC-	03/05/2025	03/05/2026	333		2143		9,730		6,603		9,303			(3,128)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		RBC-	08/21/2024	08/21/2025	691		2385	28,350			3,972					(14,097)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		RBC-	08/21/2024	08/21/2025	691		2333	37,950			5,317					(18,871)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		RBC-	08/21/2024	08/21/2025	230		2173	7,850			1,100		1,639			(3,903)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		RBC-	07/24/2024	07/24/2025	410		2316	31,770			2,007					(15,798)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		RBC-	03/05/2025	03/05/2026	571		2296		25,680		17,426		6,705			(8,254)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		RBC-	08/21/2024	08/21/2025	230		2105	6,650			932		10,302			(3,307)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		RBC-	07/24/2024	07/24/2025	273		2360	17,220			1,088					(8,563)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		RBC-	03/06/2025	03/06/2026	1,597		2135		58,410		39,796		71,224			(18,614)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		RBC-	01/24/2025	01/23/2026	260		2379		10,020		5,718		5,663			(4,302)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		RBC-	12/05/2024	12/05/2025	292		2511	10,010			4,318		2,464			(4,978)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		RBC-	12/05/2024	12/05/2025	209		2492	10,450			4,507		2,627			(5,196)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		RBC-	01/24/2025	01/23/2026	867		2273		58,800		33,553		40,165			(25,247)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		RBC-	01/24/2025	01/23/2026	217		2365		7,900		4,508		4,631			(3,392)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		RBC-	12/19/2024	12/19/2025	225		2337	7,700			3,617		5,047			(3,829)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		RBC-	11/27/2024	11/26/2025	330		2475	16,880			6,901		4,108			(8,440)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		RBC-	12/19/2024	12/19/2025	360		2390	12,320			5,788		6,903			(6,126)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		RBC-	03/06/2025	03/06/2026	242		2199		10,100		6,881		12,378			(3,219)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		RBC-	03/06/2025	03/06/2026	242		2160		14,400		9,811		17,725			(4,589)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		RBC-	11/27/2024	11/26/2025	1,360		2426	89,100			36,428		25,799			(44,550)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		RBC-	12/05/2024	12/05/2025	1,461		2420	76,300			32,910		26,092			(37,940)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		RBC-	12/19/2024	12/19/2025	900		2288	48,200			22,643		34,416			(23,968)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		RBC-	01/23/2025	01/23/2026	183		3600		5,940		3,362		6			(2,578)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		RBC-	12/18/2024	12/18/2025	932		3287	71,050			33,183		1,072			(35,330)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		RBC-	08/07/2024	08/07/2025	348		3063	28,000			2,846		6,157			(13,923)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		RBC-	01/15/2025	01/15/2026	156		3503		5,650		3,073		16			(2,577)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		RBC-	12/18/2024	12/18/2025	193		3380	9,360			4,371		38			(4,654)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		RBC-	08/07/2024	08/07/2025	974		3000	103,320			10,502		77,825			(51,376)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		RBC-	08/21/2024	08/21/2025	819		3209	63,750			8,932					(31,700)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		RBC-	01/23/2025	01/23/2026	549		3449		40,500		22,920		188			(17,580)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		RBC-	12/18/2024	12/18/2025	257		3399	11,440			5,343		35			(5,689)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		RBC-	01/23/2025	01/23/2026	153		3242		8,800		4,980		790			(3,820)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		RBC-	07/31/2024	07/31/2025	775		3259	66,960			5,519					(33,296)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		RBC-	01/15/2025	01/15/2026	500		3346		42,080		22,890		605			(19,190)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		RBC-	08/28/2024	08/28/2025	261		3050	13,520			2,154		9,670			(6,723)				0/0

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S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		RBC-	04/02/2025	04/02/2026	1,140		3146		85,680		64,731		69,172			(20,949)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		RBC-	04/02/2025	04/02/2026	235		3235		10,920		8,250		7,164			(2,670)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		RBC-	07/31/2024	07/31/2025	323		3380	16,400			1,352					(8,155)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		RBC-	07/31/2024	07/31/2025	161		3374	8,450			696					(4,202)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		RBC-	08/07/2024	08/07/2025	278		3129	16,320			1,659		1			(8,115)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		RBC-	08/28/2024	08/28/2025	882		3216	70,740			11,272					(35,176)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		RBC-	01/15/2025	01/15/2026	156		3202		8,400		4,569		1,296			(3,831)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		RBC-	07/31/2024	07/31/2025	194		3049	12,960			1,068		5,366			(6,444)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		RBC-	08/28/2024	08/28/2025	196		3283	11,640			1,855					(5,788)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		RBC-	04/02/2025	04/02/2026	268		3205		14,720		11,121		10,428			(3,599)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		RBC-	04/02/2025	04/02/2026	201		2979		9,720		7,343		11,198			(2,377)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		RBC-	01/15/2025	01/15/2026	156		3449		7,700		4,188		39			(3,512)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		RBC-	08/28/2024	08/28/2025	327		3335	14,700			2,342					(7,310)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		RBC-	08/21/2024	08/21/2025	262		3313	11,920			1,670					(5,927)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		RBC-	08/21/2024	08/21/2025	557		3316	24,990			3,501					(12,426)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		RBC-	09/12/2024	09/12/2025	168		3061	9,750			1,955		10,878			(4,848)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		RBC-	03/06/2025	03/06/2026	404		3054		25,560		17,415		30,774			(8,145)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		RBC-	07/05/2024	07/03/2025	553		3055	28,480			158		29,883			(14,319)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		RBC-	09/26/2024	09/26/2025	193		3265	10,260			2,452		5,302			(5,102)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		RBC-	12/19/2024	12/19/2025	869		3162	51,840			24,353		47,059			(25,778)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		RBC-	10/03/2024	10/03/2025	162		3295	6,650			1,717		3,615			(3,307)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		RBC-	09/26/2024	09/26/2025	1,541		3109	123,840			29,599		105,911			(61,580)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		RBC-	10/03/2024	10/03/2025	1,490		3135	83,720			21,620		72,066			(41,630)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		RBC-	03/27/2025	03/27/2026	168		3017		12,850		9,496		15,905			(3,354)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		RBC-	09/12/2024	09/12/2025	1,877		2989	161,280			32,345		190,897			(80,197)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		RBC-	03/27/2025	03/27/2026	236		3064		12,040		8,898		14,709			(3,142)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		RBC-	07/05/2024	07/03/2025	1,105		2916	77,120			428		136,168			(38,774)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		RBC-	03/06/2025	03/06/2026	1,449		3062		81,700		55,664		97,564			(26,036)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		RBC-	12/19/2024	12/19/2025	258		3273	12,320			5,788		8,435			(6,126)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		RBC-	09/26/2024	09/26/2025	257		3203	15,360			3,671		10,260			(7,638)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		RBC-	03/27/2025	03/27/2026	1,987		3017		119,180		88,075		145,110			(31,105)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		RBC-	07/05/2024	07/03/2025	173		3087	8,000			44		5,766			(4,022)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		RBC-	09/12/2024	09/12/2025	302		3112	19,620			3,935		19,583			(9,756)				0/0

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S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5		RBC-	10/03/2024	10/03/2025	291		3212	18,270			4,718		12,431			(9,085)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		RBC-	07/02/2024	07/02/2025	1,597		382.50331999999997	8,580			24		17,860			(4,266)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		RBC-	11/21/2024	11/21/2025	2,864		388.31499000000002	19,140			7,519		24,006			(9,517)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		RBC-	11/21/2024	11/21/2025	29,420		384.09	251,990			98,996		337,856			(125,303)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		RBC-	08/08/2024	08/08/2025	5,540		382.85059999999999	36,540			3,815		61,423			(18,170)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		RBC-	08/08/2024	08/08/2025	2,110		386.26213999999999	11,200			1,169		16,750			(5,569)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		RBC-	08/01/2024	08/01/2025	2,887		387.89872000000003	15,730			1,340		18,387			(7,822)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		RBC-	08/29/2024	08/29/2025	38,719		384.82	326,310			52,891		370,672			(162,259)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		RBC-	08/08/2024	08/08/2025	35,087		379.06	289,940			30,268		518,586			(144,173)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		RBC-	10/09/2024	10/09/2025	5,968		394.24374	29,440			8,088		24,046			(14,639)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		RBC-	07/02/2024	07/02/2025	5,589		378.74592000000001	38,220			105		83,506			(19,005)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		RBC-	07/02/2024	07/02/2025	31,937		376.49148000000002	249,600			686		549,163			(124,114)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		RBC-	08/01/2024	08/01/2025	33,330		380.65895999999998	283,210			24,120		438,707			(140,827)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		RBC-	10/09/2024	10/09/2025	2,076		388.46303999999998	14,720			4,044		15,534			(7,320)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		RBC-	11/21/2024	11/21/2025	8,071		392.15589	42,160			16,563		48,464			(20,964)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		RBC-	07/02/2024	07/02/2025	1,863		376.49148000000002	14,560			40		32,034			(7,240)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		RBC-	08/29/2024	08/29/2025	5,457		389.05302	35,700			5,787		33,633			(17,752)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		RBC-	10/09/2024	10/09/2025	1,297		386.53613999999999	10,300			2,830		11,541			(5,122)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		RBC-	01/16/2025	01/16/2026	4,193		385.80770999999999		27,200		14,870		46,140			(12,330)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		RBC-	10/09/2024	10/09/2025	27,505		384.60924	243,800			66,978		286,539			(121,230)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		RBC-	08/01/2024	08/01/2025	4,986		384.08832000000001	34,580			2,945		49,000			(17,195)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		RBC-	01/16/2025	01/16/2026	21,750		376.64906999999999		238,210		130,230		399,318			(107,980)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		RBC-	01/16/2025	01/16/2026	3,145		380.84678000000002		27,360		14,958		46,547			(12,402)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		RBC-	07/02/2024	07/02/2026	10,646		375.74	119,200			59,845		216,812			(29,596)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		RBC-	08/01/2024	07/31/2026	13,647		381.42104	155,480			84,361		225,538			(38,656)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		RBC-	08/29/2024	08/28/2026	8,575		384.82	99,990			58,099		125,239			(24,860)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		RBC-	11/21/2024	11/20/2026	14,840		382.55363999999997	185,250			129,013		247,807			(46,058)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		RBC-	06/13/2024	06/12/2026	8,510		375.25797999999998	98,880			46,995		175,332			(24,584)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		RBC-	10/09/2024	10/09/2026	11,936		386.15075999999999	136,160			86,851		168,917			(33,807)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		RBC-	05/08/2024	05/08/2026	7,810		370.55739999999997	89,610			38,281		188,649			(22,279)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		RBC-	08/08/2024	08/07/2026	14,510		379.43905999999998	164,450			90,809		260,311			(40,887)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		RBC-	06/05/2024	06/05/2026	7,449		375.15818000000002	85,960			39,973		153,747			(21,343)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		RBC-	05/01/2024	05/01/2026	5,436		367.89	59,000			24,637		143,366			(14,669)				0/0

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S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		RBC-	01/16/2025	01/15/2027	6,027		378.55712		77,510		59,942		118,690			(17,568)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		SG-	07/24/2024	07/24/2025	233		3253	10,640			672					(5,291)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		SG-	07/17/2024	07/17/2025	195		3298	10,620			467					(5,281)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		SG-	07/24/2024	07/24/2025	200		3298	7,560			478					(3,759)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		SG-	07/17/2024	07/17/2025	684		3252	45,150			1,985					(22,451)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		SG-	07/24/2024	07/24/2025	167		2885	10,500			663		11,964			(5,221)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		SG-	07/17/2024	07/17/2025	261		3380	10,160			447					(5,052)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		SG-	07/17/2024	07/17/2025	195		3024	15,780			694		9,720			(7,847)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		SG-	07/24/2024	07/24/2025	634		3190	38,000			2,401					(18,896)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		SG-	12/18/2024	12/18/2025	1,262		433.046600000001	3,800			1,775		1,456			(1,890)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		SG-	12/18/2024	12/18/2025	26,754		411.651799999998	280,900			131,190		213,292			(139,678)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		SG-	10/23/2024	10/23/2025	17,871		418.995200000001	179,280			56,148		46,190			(89,147)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		SG-	10/23/2024	10/23/2025	36,487		435.110400000003	148,470			46,499		9,826			(73,827)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		SG-	12/18/2024	12/18/2025	46,441		427.896000000002	196,880			91,949		93,091			(97,899)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5		SG-	05/22/2024	05/22/2026	2,380		382.002200000002	81,180			36,241		91,231			(20,183)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5		SG-	12/18/2024	12/18/2026	1,262		406.501199999998	33,800			24,805		32,129			(8,392)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		SG-	03/13/2025	03/13/2026	5,452		272.103569999999		20,850		14,606		30,280			(6,244)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		SG-	02/13/2025	02/13/2026	7,769		270.31		35,490		22,133		57,178			(13,358)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		SG-	02/27/2025	02/27/2026	5,662		265.989719999998		18,300		12,116		29,522			(6,184)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		SG-	08/29/2024	08/29/2025	4,293		234.580649999999	10,600			1,718		19,839			(5,271)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		SG-	12/27/2024	12/26/2025	3,728		241.158600000001	10,350			5,103		16,445			(5,189)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		SG-	01/10/2025	01/09/2026	6,849		245.479690000001		23,460		12,477		37,146			(10,983)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		SG-	04/03/2025	04/02/2026	3,491		286.133579999999		12,900		9,773		15,729			(3,127)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		SG-	01/03/2025	01/02/2026	4,107		241.785570000001		13,000		6,662		20,132			(6,338)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		TRU-	04/10/2025	04/10/2026	20		38445		14,880		11,569		19,966			(3,311)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		TRU-	04/10/2025	04/10/2026	38		41494		53,550		41,634		105,069			(11,916)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		TRU-	04/10/2025	04/10/2026	13		38762		10,900		8,474		15,556			(2,426)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		TRU-	04/10/2025	04/10/2026	164		41217		252,200		196,079		493,715			(56,121)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		TRU-	04/10/2025	04/10/2026	13		39435		30,900		24,024		57,993			(6,876)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		TRU-	11/21/2024	11/21/2025	160		44046	161,700			63,525		142,136			(80,406)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		TRU-	07/25/2024	07/25/2025	20		42571	12,640			833		22,401			(6,285)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		TRU-	11/27/2024	11/26/2025	11		46421	11,000			4,497		5,756			(5,500)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		TRU-	11/27/2024	11/26/2025	27		46690	19,320			7,899		9,854			(9,660)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		TRU-	07/25/2024	07/25/2025	35		40933	21,280			1,403		35,786			(10,582)				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		TRU-	02/21/2025	02/20/2026	150		43906		119,600		77,525		117,852			(42,075)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		TRU-	02/21/2025	02/20/2026	23		44427		21,600		14,001		21,141			(7,599)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		TRU-	02/21/2025	02/20/2026	14		44514		17,700		11,473		17,443			(6,227)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		TRU-	11/27/2024	11/26/2025	123		45169	145,200			59,364		100,197			(72,600)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		TRU-	07/25/2024	07/25/2025	165		40255	168,960			11,140		290,056			(84,016)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		TRU-	11/21/2024	11/21/2025	27		44748	31,800			12,493		25,228			(15,813)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		TRU-	08/28/2024	08/28/2025	228		2342	13,550			2,159		2			(6,738)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		TRU-	08/28/2024	08/28/2025	548		2322	36,120			5,755		3			(17,961)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		TRU-	08/07/2024	08/07/2025	491		2127	44,900			4,564		22,241			(22,327)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		TRU-	08/28/2024	08/28/2025	548		2397	24,000			3,824		24			(11,934)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		TRU-	08/07/2024	08/07/2025	295		2123	9,030			918		14,534			(4,490)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		TRU-	08/07/2024	08/07/2025	541		2173	39,490			4,014		1,755			(19,637)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		TRU-	08/07/2024	08/07/2025	393		2251	19,120			1,944		1			(9,507)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		TRU-	07/11/2024	07/11/2025	376		2185	19,600			538		9,965			(9,746)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		TRU-	07/11/2024	07/11/2025	518		2163	22,440			616		16,910			(11,158)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		TRU-	02/27/2025	02/27/2026	2,290		2193		122,500		81,106		125,892			(41,394)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		TRU-	08/22/2024	08/22/2025	1,535		2141	86,130			12,304		82,944			(42,828)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		TRU-	03/13/2025	03/13/2026	2,107		2042		100,800		70,615		141,688			(30,185)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		TRU-	08/22/2024	08/22/2025	465		2204	20,300			2,900		15,905			(10,094)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		TRU-	08/22/2024	08/22/2025	279		2242	11,460			1,637		7,446			(5,699)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		TRU-	08/08/2024	08/08/2025	1,631		2082	94,520			9,867		118,906			(47,000)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		TRU-	03/13/2025	03/13/2026	401		2079		14,960		10,480		21,330			(4,480)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		TRU-	07/11/2024	07/11/2025	1,553		2104	88,440			2,430		100,814			(43,977)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		TRU-	08/08/2024	08/08/2025	384		2157	12,240			1,278		13,002			(6,086)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		TRU-	02/27/2025	02/27/2026	374		2232		15,440		10,223		15,632			(5,217)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	08/07/2024	08/07/2025	2,120		384.12194	11,680			1,187		20,929			(5,808)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	10/24/2024	10/24/2025	33,288		387.91753	278,640			88,032		271,465			(138,555)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	09/12/2024	09/12/2025	33,827		386.88272999999998	293,440			58,849		274,583			(145,914)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	08/28/2024	08/28/2025	2,340		389.95398	14,400			2,295		12,869			(7,160)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	11/26/2024	11/26/2025	5,191		392.19468000000001	29,600			12,035		31,543			(14,719)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	11/13/2024	11/13/2025	6,539		390.34872000000001	34,000			12,610		45,244			(16,907)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	10/10/2024	10/10/2025	27,503		385.02458999999999	238,500			66,177		277,705			(118,595)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	07/10/2024	07/10/2025	4,471		383.68234000000001	30,430			752		44,886			(15,131)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	10/02/2024	10/02/2025	7,702		397.66928999999999	40,800			10,424		18,735			(20,288)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	10/17/2024	10/17/2025	3,349		391.24511999999999	23,920			7,097		19,550			(11,894)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	09/12/2024	09/12/2025	4,390		389.98088999999999	31,960			6,410		25,696			(15,892)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	11/14/2024	11/14/2025	32,218		382.53354000000002	261,990			97,886		407,362			(130,275)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	10/24/2024	10/24/2025	5,935		395.66813000000002	31,280			9,882		21,901			(15,554)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	11/27/2024	11/26/2025	5,440		393.00907999999998	31,290			12,793		30,639			(15,645)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	02/05/2025	02/05/2026	5,941		394.88279999999997		31,050		18,681		34,982			(12,369)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	07/10/2024	07/10/2025	2,104		386.72442000000001	11,840			293		14,762			(5,887)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	10/16/2024	10/16/2025	8,237		393.94914	51,520			15,145		35,648			(25,618)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	10/10/2024	10/10/2025	5,968		394.27443	29,670			8,233		24,087			(14,753)				0/0

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	10/24/2024	10/24/2025	2,838		391.79282999999998	19,030			6,012		16,067			(9,463)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	08/28/2024	08/28/2025	38,745		384.57	327,800			52,232		378,775			(162,999)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	11/14/2024	11/14/2025	6,548		389.78717	34,250			12,797		47,738			(17,031)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	10/16/2024	10/16/2025	3,346		392.00659000000002	23,530			6,917		17,967			(11,700)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	08/22/2024	08/22/2025	5,475		386.59823999999998	38,640			5,520		43,400			(19,214)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	10/16/2024	10/16/2025	31,402		388.12148999999999	275,720			81,050		246,823			(137,103)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	10/17/2024	10/17/2025	31,174		387.36372	278,300			82,573		262,594			(138,385)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	11/27/2024	11/26/2025	5,440		390.69272000000001	35,910			14,681		37,796			(17,955)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	11/26/2024	11/26/2025	40,492		384.48948000000001	361,920			147,154		455,330			(179,966)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	09/11/2024	09/11/2025	4,663		390.65224000000001	30,240			5,982		25,123			(15,037)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	02/26/2025	02/26/2026	3,606		390.2013		27,440		18,092		31,476			(9,348)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	08/07/2024	08/07/2025	1,855		378.46199000000001	14,420			1,466		28,506			(7,170)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	07/10/2024	07/10/2025	1,315		379.49948000000001	11,400			282		18,695			(5,669)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	11/27/2024	11/26/2025	40,149		385.28787999999997	361,150			147,652		426,967			(180,575)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	11/26/2024	11/26/2025	5,710		389.88312000000002	37,400			15,207		42,526			(18,597)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	09/12/2024	09/12/2025	4,648		391.91723999999999	30,060			6,029		21,535			(14,947)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	10/17/2024	10/17/2025	8,502		393.18581999999998	54,120			16,058		40,320			(26,911)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	08/28/2024	08/28/2025	5,721		388.41570000000002	38,720			6,170		37,823			(19,254)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	11/13/2024	11/13/2025	7,585		384.61392000000001	56,260			20,866		83,096			(27,975)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	11/14/2024	11/14/2025	7,596		384.06061999999997	56,550			21,129		86,638			(28,120)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	08/07/2024	08/07/2025	35,248		377.33	292,600			29,742		581,135			(145,496)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	02/05/2025	02/05/2026	33,063		384.43002000000001		321,280		193,298		405,841			(127,982)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	08/22/2024	08/22/2025	1,825		389.28295000000003	10,920			1,560		10,622			(5,430)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	10/02/2024	10/02/2025	5,135		392.99540999999999	36,400			9,300		23,161			(18,100)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	11/13/2024	11/13/2025	1,308		383.84928000000002	10,150			3,764		15,117			(5,047)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	09/11/2024	09/11/2025	33,936		385.63398000000001	294,750			58,302		309,025			(146,565)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	02/26/2025	02/26/2026	4,121		394.86041999999998		23,680		15,613		25,620			(8,067)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	07/10/2024	07/10/2025	29,979		379.87974000000003	255,360			6,314		414,850			(126,978)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	10/10/2024	10/10/2025	1,816		388.87869000000001	12,600			3,496		13,103			(6,265)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	02/05/2025	02/05/2026	1,550		387.14		12,960		7,797		16,067			(5,163)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	08/22/2024	08/22/2025	35,982		382.76294000000001	317,400			45,343		407,682			(157,828)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	10/02/2024	10/02/2025	37,485		388.71102000000002	337,260			86,168		268,666			(167,703)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	02/05/2025	02/05/2026	3,616		388.68856		27,720		16,678		33,820			(11,042)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	11/13/2024	11/13/2025	32,434		382.70231999999999	269,080			99,796		405,124			(133,801)				0/0

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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		UBS-	11/26/2024	11/26/2025	2,336		384.87473999999997	20,430			8,307		25,576			(10,159)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	09/11/2024	09/11/2025	4,663		388.72214000000002	33,840			6,694		31,277			(16,827)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	02/26/2025	02/26/2026	41,467		387.09521999999998		375,130		247,338		443,341			(127,792)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5		UBS-	08/07/2024	08/07/2025	5,565		380.72597000000002	37,800			3,842		73,108			(18,796)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		UBS-	10/02/2024	10/02/2026	11,554		389.10050999999999	139,950			87,925		130,085			(34,748)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		UBS-	11/27/2024	11/27/2026	10,879		385.67394000000002	131,040			92,520		149,673			(32,580)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		UBS-	05/30/2024	05/29/2026	5,382		371.64	59,600			27,180		121,767			(14,818)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		UBS-	09/12/2024	09/11/2026	8,263		387.27	97,280			58,395		100,682			(24,186)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		UBS-	11/13/2024	11/13/2026	9,678		382.32	112,110			76,893		152,190			(27,835)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		UBS-	11/26/2024	11/25/2026	10,902		384.87473999999997	129,780			91,274		154,977			(32,267)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		UBS-	10/24/2024	10/23/2026	8,515		387.14247	101,640			66,876		106,655			(25,270)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		UBS-	07/10/2024	07/10/2026	11,571		379.49948000001	135,960			69,752		193,478			(33,757)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		UBS-	05/15/2024	05/15/2026	11,432		373.07655	130,720			57,100		219,179			(32,500)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		UBS-	11/14/2024	11/13/2026	9,692		382.15177	111,000			76,236		153,483			(27,598)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		UBS-	08/22/2024	08/21/2026	9,386		383.14647000000002	110,880			63,360		135,782			(27,568)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		UBS-	10/10/2024	10/09/2026	11,935		386.18081999999998	135,240			86,383		155,880			(33,624)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		UBS-	02/26/2025	02/26/2027	14,166		387.48347999999999		170,500		141,499		190,001			(29,001)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		UBS-	02/05/2025	02/05/2027	9,299		386.75286		108,720		87,095		127,069			(21,625)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		UBS-	10/16/2024	10/16/2026	11,840		388.51	139,840			90,541		139,550			(34,720)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		UBS-	08/07/2024	08/07/2026	14,841		377.33	170,240			93,877		274,617			(42,268)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		UBS-	08/28/2024	08/28/2026	8,841		384.18543	105,060			60,961		123,193			(26,085)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		UBS-	06/26/2024	06/26/2026	11,715		375.21440999999999	133,760			66,054		232,691			(33,211)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		UBS-	09/11/2024	09/11/2026	8,290		386.02	97,600			58,506		107,136			(24,233)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5		UBS-	10/17/2024	10/16/2026	11,594		388.14	136,350			88,403		138,028			(33,900)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		UBS-	03/27/2025	03/25/2027	4,849		705.89106000000004		91,500		79,543		36,484			(11,957)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		UBS-	06/27/2024	06/26/2026	7,044		621.78264000000001	176,280			87,171		168,010			(43,828)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		UBS-	06/21/2024	06/18/2026	6,638		621.52329999999995	176,490			85,807		156,138			(44,123)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		WF-	12/26/2024	12/26/2025	12		43802	8,200			4,010		3,242			(4,077)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		WF-	12/26/2024	12/26/2025	12		49608	1,000			489					(497)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		WF-	01/29/2025	01/29/2026	11		44758		9,750		5,679		1,896			(4,071)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		WF-	07/02/2024	07/02/2025	13		39214	10,200			28		17,492			(5,072)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		WF-	01/29/2025	01/29/2026	29		48201		8,710		5,073		4			(3,637)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		WF-	01/29/2025	01/29/2026	11		43462		14,500		8,445		6,964			(6,055)				0/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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		WF-	08/14/2024	08/14/2025	127		41729	88,740			10,727		121,137			(44,126)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		WF-	07/02/2024	07/02/2025	13		44524	700			2					(348)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		WF-	08/14/2024	08/14/2025	30		43609	6,000			725					(2,984)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		WF-	08/14/2024	08/14/2025	13		40168	9,500			1,148		16,911			(4,724)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		WF-	01/29/2025	01/29/2026	141		47665		57,960		33,757		94			(24,203)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		WF-	01/15/2025	01/15/2026	83		45685		45,360		24,674		2,288			(20,686)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		WF-	11/13/2024	11/13/2025	11		44266	6,550			2,429		394			(3,257)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		WF-	07/31/2024	07/31/2025	12		44600	2,900			239					(1,442)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		WF-	08/14/2024	08/14/2025	13		40208	8,300			1,003		14,425			(4,127)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		WF-	01/29/2025	01/29/2026	11		50034		1,050		612					(438)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		WF-	01/15/2025	01/15/2026	14		42962		9,600		5,222		8,185			(4,378)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		WF-	12/26/2024	12/26/2025	12		49478	1,050			513					(522)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		WF-	01/15/2025	01/15/2026	16		46204		6,510		3,541		152			(2,969)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		WF-	11/13/2024	11/13/2025	136		46596	71,400			26,481		1			(35,504)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		WF-	07/31/2024	07/31/2025	122		44274	35,500			2,926					(17,652)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		WF-	07/31/2024	07/31/2025	47		44764	9,880			814					(4,913)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		WF-	07/02/2024	07/02/2025	150		42282	43,660			120					(21,710)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		WF-	07/02/2024	07/02/2025	13		39686	6,750			19		11,995			(3,356)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		WF-	11/13/2024	11/13/2025	36		48178	7,680			2,848					(3,819)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		WF-	07/02/2024	07/02/2025	53		43304	7,560			21					(3,759)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		WF-	07/31/2024	07/31/2025	12		41047	8,350			688		14,923			(4,152)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5		WF-	12/26/2024	12/26/2025	69		47615	16,800			8,215		1			(8,354)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		WF-	02/27/2025	02/27/2026	14		45574		16,440		10,885		15,565			(5,555)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		WF-	10/10/2024	10/10/2025	134		42624	153,330			42,545		171,793			(76,244)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		WF-	02/06/2025	02/06/2026	11		46851		12,450		7,525		8,541			(4,925)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		WF-	10/10/2024	10/10/2025	35		44237	27,900			7,741		27,664			(13,873)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		WF-	02/06/2025	02/06/2026	36		46090		38,240		23,112		28,466			(15,128)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		WF-	02/27/2025	02/27/2026	49		44493		52,710		34,899		51,346			(17,811)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		WF-	10/10/2024	10/10/2025	12		43388	13,150			3,649		14,064			(6,539)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		WF-	02/27/2025	02/27/2026	199		43931		224,460		148,612		220,670			(75,848)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5		WF-	02/06/2025	02/06/2026	127		44703		173,850		105,074		143,822			(68,776)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		WF-	12/27/2024	12/26/2025	23		23019	7,650			3,772		8,801			(3,836)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		WF-	12/27/2024	12/26/2025	191		22268	107,010			52,764		126,926			(53,653)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		WF-	10/31/2024	10/31/2025	271		20229	127,440			42,713		192,587			(63,370)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		WF-	10/31/2024	10/31/2025	50		21263	18,400			6,167		31,405			(9,149)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		WF-	12/12/2024	12/12/2025	32		22220	14,910			6,718		17,562			(7,414)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5		WF-	10/31/2024	10/31/2025	25		20766	12,650			4,240		20,364			(6,290)				0/0

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NASDAQ 100 - CAPPED	INDEX LIAB	EX5		NF	12/12/2024	12/12/2025	356		21637	184,800			83,262		218,340			(91,892)				D/0
RAINBOW OPTION	INDEX LIAB	EX5		NF	10/10/2024	10/10/2025	500		1.0129999999999 999	25,950			7,200		29,738			(12,904)				D/0
RAINBOW OPTION	INDEX LIAB	EX5		NF	01/30/2025	01/30/2026	4,500		0.9929999999999 9999		156,150		91,373		144,400			(64,777)				D/0
RAINBOW OPTION	INDEX LIAB	EX5		NF	02/13/2025	02/13/2026	4,500		1.002		142,200		88,680		117,028			(53,520)				D/0
RAINBOW OPTION	INDEX LIAB	EX5		NF	01/10/2025	01/09/2026	2,200		1.01		58,740		31,241		69,244			(27,499)				D/0
RAINBOW OPTION	INDEX LIAB	EX5		NF	01/30/2025	01/30/2026	600		1.028		9,420		5,512		8,022			(3,908)				D/0
RAINBOW OPTION	INDEX LIAB	EX5		NF	04/03/2025	04/02/2026	4,100		1.0109999999999 999		103,320		78,273		154,799			(25,047)				D/0
RAINBOW OPTION	INDEX LIAB	EX5		NF	04/03/2025	04/02/2026	900		1.016		22,860		17,318		35,001			(5,542)				D/0
RAINBOW OPTION	INDEX LIAB	EX5		NF	10/10/2024	10/10/2025	2,600		1.0049999999999 999	88,140			24,456		108,650			(43,828)				D/0
RAINBOW OPTION	INDEX LIAB	EX5		NF	03/13/2025	03/13/2026	4,100		1.0109999999999 999		130,790		91,625		172,681			(39,165)				D/0
RAINBOW OPTION	INDEX LIAB	EX5		NF	02/13/2025	02/13/2026	500		0.99		17,950		11,194		15,245			(6,756)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	02/05/2025	02/05/2026	345		2532		14,080		8,471		115			(5,609)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	04/02/2025	04/02/2026	831		2178		51,340		38,787		49,974			(12,553)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	09/05/2024	09/05/2025	704		2356	27,750			5,032					(13,799)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	07/02/2024	07/02/2025	344		2190	13,580			37					(6,753)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	10/16/2024	10/16/2025	350		2426	24,960			7,337		1			(12,411)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	02/26/2025	02/26/2026	368		2307		22,720		14,980		3,294			(7,740)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	09/05/2024	09/05/2025	422		2294	23,760			4,308					(11,815)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	07/02/2024	07/02/2025	688		2227	20,860			57					(10,373)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	07/17/2024	07/17/2025	268		2376	18,480			812					(9,189)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	12/26/2024	12/26/2025	439		2422	29,800			14,573		132			(14,818)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	10/30/2024	10/30/2025	224		2380	14,850			4,936		9			(7,384)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	01/02/2025	01/02/2026	358		2433		17,520		8,904		117			(8,616)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	01/02/2025	01/02/2026	224		2212		32,050		16,289		3,429			(15,761)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	07/17/2024	07/17/2025	268		2211	11,040			485					(5,490)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	07/17/2024	07/17/2025	223		2197	8,600			378					(4,276)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	02/12/2025	02/12/2026	222		2218		7,300		4,532		2,636			(2,768)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	10/23/2024	10/23/2025	361		2316	29,360			9,195		47			(14,599)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	01/02/2025	01/02/2026	224		2265		8,000		4,066		1,001			(3,934)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	01/02/2025	01/02/2026	224		2279		6,500		3,304		711			(3,196)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	07/31/2024	07/31/2025	266		2464	14,100			1,162					(7,011)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	10/23/2024	10/23/2025	226		2218	5,950			1,863		898			(2,959)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	10/23/2024	10/23/2025	226		2207	11,050			3,461		1,516			(5,495)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	08/14/2024	08/14/2025	336		2266	15,540			1,878					(7,727)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	04/02/2025	04/02/2026	244		2064		7,400		5,591		10,112			(1,809)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	08/14/2024	08/14/2025	624		2209	39,780			4,809		17			(19,781)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	09/05/2024	09/05/2025	235		2151	7,000			1,269		5,933			(3,481)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	07/31/2024	07/31/2025	310		2399	22,400			1,846					(11,138)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	07/02/2024	07/02/2025	246		2227	7,450			20					(3,705)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	12/26/2024	12/26/2025	219		2460	12,200			5,966		39			(6,066)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	02/12/2025	02/12/2026	266		2263		8,220		5,104		1,918			(3,116)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	10/30/2024	10/30/2025	269		2412	15,120			5,026		5			(7,518)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	09/18/2024	09/18/2025	544		2407	26,760			5,808					(13,306)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	02/05/2025	02/05/2026	432		2434		30,500		18,350		431			(12,150)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	04/02/2025	04/02/2026	538		2225		25,080		18,948		21,987			(6,132)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	02/12/2025	02/12/2026	266		2382		16,920		10,505		647			(6,415)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	10/23/2024	10/23/2025	542		2422	25,080			7,855		5			(12,471)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	10/16/2024	10/16/2025	481		2470	27,500			8,084		1			(13,674)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	07/17/2024	07/17/2025	536		2363	39,480			1,735					(19,632)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	07/17/2024	07/17/2025	313		2439	15,680			689					(7,797)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	02/26/2025	02/26/2026	230		2329		12,500		8,242		1,559			(4,258)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	02/05/2025	02/05/2026	302		2325		8,890		5,349		776			(3,541)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	02/12/2025	02/12/2026	222		2443		9,850		6,116		246			(3,734)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	10/30/2024	10/30/2025	582		2327	50,180			16,681		90			(24,952)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	10/16/2024	10/16/2025	481		2401	38,720			11,382		3			(19,254)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	12/26/2024	12/26/2025	219		2515	9,100			4,450		19			(4,525)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5		NF	09/18/2024	09/18/2025	408		2337	28,980			6,290					(14,410)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		NF	09/26/2024	09/26/2025	317		2289	13,300			3,179		7,534			(6,613)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		NF	01/03/2025	01/02/2026	1,322		2278		68,400		35,053		48,203			(33,347)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		NF	12/12/2024	12/12/2025	212		2430	7,350			3,312		2,825			(3,655)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		NF	12/12/2024	12/12/2025	1,991		2404	118,440			53,363		46,383			(58,895)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		NF	08/29/2024	08/29/2025	1,226		2236	65,340			10,591		39,078			(32,491)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		NF	02/13/2025	02/13/2026	263		2266		7,560		4,715		5,692			(2,845)				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)
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	07/18/2024	07/18/2025	1,183		2198	59,540			2,781		29,014			(29,606)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	09/06/2024	09/05/2025	1,482		2135	63,240			11,562		71,318			(31,708)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	08/29/2024	08/29/2025	227		2254	8,950			1,451		5,197			(4,450)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	07/18/2024	07/18/2025	318		2299	10,010			468		1,348			(4,978)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	11/21/2024	11/21/2025	212		2515	12,150			4,773		2,530			(6,042)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	11/21/2024	11/21/2025	1,607		2373	109,060			42,845		41,922			(54,230)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	08/01/2024	08/01/2025	229		2328	7,400			630		1,552			(3,680)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	04/11/2025	04/10/2026	323		1909		12,420		9,736		19,043			(2,684)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	07/25/2024	07/25/2025	1,529		2203	95,200			6,277		45,931			(47,338)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	09/12/2024	09/12/2025	1,831		2163	98,280			19,710		95,688			(48,870)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	10/17/2024	10/17/2025	1,973		2281	111,600			33,112		62,135			(55,493)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	09/26/2024	09/26/2025	317		2252	11,480			2,744		7,837			(5,708)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	07/25/2024	07/25/2025	315		2254	17,990			1,186		5,046			(8,946)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	03/27/2025	03/27/2026	1,743		2090		82,440		60,924		102,362			(21,516)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	11/14/2024	11/14/2025	642		2407	20,700			7,734		7,778			(10,293)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	11/07/2024	11/07/2025	1,385		2361	73,260			25,963		28,685			(36,429)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	08/01/2024	08/01/2025	1,692		2206	89,540			7,626		52,808			(44,524)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	11/14/2024	11/14/2025	984		2398	46,460			17,359		17,277			(23,102)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	01/03/2025	01/02/2026	220		2384		10,100		5,176		5,505			(4,924)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	01/03/2025	01/02/2026	397		2375		17,820		9,132		9,974			(8,688)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	03/27/2025	03/27/2026	242		2150		9,750		7,205		12,290			(2,545)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	10/17/2024	10/17/2025	395		2283	20,520			6,088		11,519			(10,204)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	02/13/2025	02/13/2026	1,665		2305		88,160		54,979		61,629			(33,181)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	12/27/2024	12/26/2025	1,337		2283	66,000			32,543		46,976			(33,091)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	09/06/2024	09/05/2025	335		2200	10,080			1,843		9,769			(5,054)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	07/18/2024	07/18/2025	227		2255	10,600			495		2,398			(5,271)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	03/27/2025	03/27/2026	387		2138		13,760		10,169		17,230			(3,591)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	09/26/2024	09/26/2025	1,810		2192	104,000			24,857		82,537			(51,714)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	10/31/2024	10/31/2025	455		2296	13,500			4,525		9,461			(6,713)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	10/10/2024	10/10/2025	1,508		2226	95,700			26,554		70,596			(47,587)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	10/31/2024	10/31/2025	228		2298	11,000			3,687		7,214			(5,470)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	10/10/2024	10/10/2025	366		2274	15,520			4,306		10,358			(7,717)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	04/11/2025	04/10/2026	1,505		1888		63,560		49,827		96,606			(13,733)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	09/12/2024	09/12/2025	470		2253	19,000			3,810		13,900			(9,448)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	10/10/2024	10/10/2025	366		2307	12,640			3,507		7,663			(6,285)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	09/19/2024	09/19/2025	1,421		2257	80,960			17,793		45,433			(40,258)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	09/12/2024	09/12/2025	376		2215	12,800			2,567		11,284			(6,365)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	08/01/2024	08/01/2025	320		2282	13,090			1,115		4,157			(6,509)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5		WF-	10/31/2024	10/31/2025	1,684		2216	95,460			31,995		77,789			(47,468)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		WF-	03/05/2025	03/05/2026	166		3014		8,200		5,564		8,365			(2,636)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		WF-	04/10/2025	04/10/2026	186		2888		6,350		4,937		13,494			(1,413)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		WF-	01/10/2025	01/09/2026	161		3431		5,050		2,686		100			(2,364)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		WF-	01/29/2025	01/29/2026	619		3412		41,400		24,112		979			(17,288)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		WF-	03/05/2025	03/05/2026	829		3153		70,000		47,500		31,679			(22,500)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		WF-	01/29/2025	01/29/2026	248		3515		9,680		5,638		105			(4,042)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		WF-	12/26/2024	12/26/2025	347		3526	8,140			3,981		18			(4,048)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		WF-	04/10/2025	04/10/2026	298		2749		45,920		35,702		106,301			(10,218)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		WF-	03/05/2025	03/05/2026	232		3228		13,930		9,453		4,534			(4,478)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		WF-	01/10/2025	01/09/2026	161		3403		5,900		3,138		150			(2,762)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		WF-	12/26/2024	12/26/2025	158		3114	10,150			4,963		3,307			(5,047)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		WF-	03/05/2025	03/05/2026	166		3050		10,000		6,786		9,204			(3,214)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		WF-	04/10/2025	04/10/2026	186		2612		43,300		33,665		89,862			(9,635)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		WF-	01/10/2025	01/09/2026	678		3267		51,660		27,476		3,450			(24,184)				D/0

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S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		WF-	04/10/2025	04/10/2026	186		2636		8,300		6,453		11,988			(1,847)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		WF-	04/10/2025	04/10/2026	1,304		2730		213,850		166,263		487,120			(47,588)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5		WF-	01/10/2025	01/09/2026	161		3124		8,500		4,521		3,175			(3,979)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		WF-	02/13/2025	02/13/2026	2,709		405.65393999999998		18,480		11,525		9,015			(6,955)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		WF-	10/10/2024	10/10/2025	6,272		397.37428999999997	40,750			11,307		20,027			(20,263)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		WF-	02/06/2025	02/06/2026	2,228		410.7663		7,830		4,732		3,566			(3,098)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		WF-	10/31/2024	10/31/2025	9,030		398.29131000000001	50,040			16,772		26,364			(24,883)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		WF-	08/01/2024	08/01/2025	5,408		387.14506999999998	36,960			3,148		22,161			(18,378)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		WF-	01/03/2025	01/02/2026	5,777		400.12065000000001		23,230		11,905		13,436			(11,325)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5		WF-	03/06/2025	03/06/2026	3,671		409.02861999999999		28,800		19,622		14,155			(9,178)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	11/06/2024	11/06/2025	24,244		419.98457999999999	259,700			91,323		46,706			(129,137)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	10/10/2024	10/10/2025	28,602		430.4556	108,300			30,050		4,333			(53,852)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	10/31/2024	10/31/2025	41,887		429.38913000000002	182,030			61,010		14,878			(90,515)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	09/11/2024	09/11/2025	1,265		432.93015000000003	2,800			554		24			(1,392)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	02/13/2025	02/13/2026	17,239		436.5145		78,400		48,892		16,163			(29,508)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	03/06/2025	03/06/2026	24,717		438.85788000000002		105,040		71,566		23,007			(33,474)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	02/05/2025	02/05/2026	26,260		420.21006		257,580		154,973		128,063			(102,607)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	10/31/2024	10/31/2025	20,317		412.24545999999998	240,570			80,631		98,684			(119,624)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	11/06/2024	11/06/2025	30,676		436.15338000000003	124,000			43,604		3,678			(61,659)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	02/13/2025	02/13/2026	27,090		422.70846		280,500		174,927		112,403			(105,573)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	10/30/2024	10/30/2025	42,011		430.69229999999999	176,400			58,638		11,792			(87,715)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	08/01/2024	08/01/2025	22,405		404.23070999999999	235,770			20,079		105,975			(117,237)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	07/10/2024	07/10/2025	22,746		393.96978000000001	244,240			6,039		289,635			(121,449)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	01/29/2025	01/29/2026	25,423		430.09712000000002		113,220		65,941		42,131			(47,279)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	02/20/2025	02/20/2026	24,598		436.20668999999998		114,000		73,286		26,448			(40,714)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	01/29/2025	01/29/2026	1,246		433.30680000000001		4,400		2,563		1,400			(1,837)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	01/29/2025	01/29/2026	19,192		417.65960999999999		186,340		108,528		112,528			(77,812)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	01/03/2025	01/02/2026	12,559		420.02715000000001		92,500		47,403		47,420			(45,097)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	02/05/2025	02/05/2026	26,755		433.93450000000001		111,240		66,927		29,789			(44,313)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	07/10/2024	07/10/2025	3,703		411.74000999999998	12,600			312		46			(6,265)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	01/03/2025	01/02/2026	32,150		431.17478999999997		112,640		57,724		30,569			(54,916)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	10/10/2024	10/10/2025	19,821		413.31709000000001	214,090			59,404		65,609			(106,457)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	07/10/2024	07/10/2025	37,293		407.20292999999998	177,660			4,393		30,114			(88,342)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	09/11/2024	09/11/2025	33,892		428.18570999999997	108,540			21,469		2,200			(53,972)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	09/11/2024	09/11/2025	25,293		411.97554000000002	236,000			46,681		62,724			(117,352)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	03/06/2025	03/06/2026	24,717		428.23376000000002		206,040		140,379		72,793			(65,661)				0/0

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SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	08/01/2024	08/01/2025	41,462		420.15141999999997	167,440			14,260		1,086			(83,260)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	02/20/2025	02/20/2026	19,187		425.23038000000003		173,940		111,819		66,822			(62,121)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	02/06/2025	02/06/2026	26,987		433.78859999999997		117,720		71,149		31,888			(46,571)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	02/06/2025	02/06/2026	25,997		420.05599999999998		263,550		159,288		130,755			(104,262)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	11/06/2024	11/06/2025	1,484		445.04622000000001	3,000			1,055		28			(1,492)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	10/30/2024	10/30/2025	20,505		413.8965	234,520			77,959		81,697			(116,616)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5		WF-	10/30/2024	10/30/2025	1,750		437.89049999999997	4,270			1,419		121			(2,123)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		WF-	03/06/2025	03/06/2026	2,937		409.02861999999999		26,880		18,314		21,922			(8,566)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		WF-	10/31/2024	10/31/2025	3,010		399.08868999999999	56,400			18,903		43,155			(28,045)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		WF-	01/03/2025	01/02/2026	2,261		400.12065000000001		31,950		16,373		32,372			(15,577)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		WF-	08/01/2024	08/01/2025	2,575		387.53338000000002	32,700			2,785		43,772			(16,260)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		WF-	02/06/2025	02/06/2026	2,971		404.70780000000002		20,040		12,112		18,223			(7,928)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5		WF-	10/10/2024	10/10/2025	3,513		399.36714000000001	33,880			9,401		34,286			(16,847)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5		WF-	02/20/2025	02/19/2027	1,230		423.60426000000001		30,600		25,136		19,313			(5,464)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5		WF-	01/29/2025	01/29/2027	1,745		402.01242000000002		62,930		49,809		53,055			(13,121)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5		WF-	10/30/2024	10/30/2026	1,250		418.29539999999997	28,300			18,867		19,074			(7,026)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		WF-	01/24/2025	01/22/2027	5,667		454.72955000000002		125,120		98,370		65,512			(26,750)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5		WF-	12/27/2024	12/24/2026	6,044		674.23051999999996	140,040			104,643		71,124			(35,010)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		WF-	11/07/2024	11/07/2025	2,003		249.40035	6,150			2,180		10,645			(3,058)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		WF-	08/15/2024	08/15/2025	3,966		226.45617999999999	10,350			1,280		18,787			(5,147)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		WF-	10/10/2024	10/10/2025	4,942		243.54846000000001	16,680			4,628		31,786			(8,294)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5		WF-	07/25/2024	07/25/2025	3,664		214.40006	9,600			633		15,950			(4,774)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/13/2024	06/12/2026	7,617		625.82764999999995	168,000			79,846		158,139			(41,769)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/25/2025	06/25/2026	9,631		941.14031999999997		205,660		202,835		270,093			(2,825)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/25/2025	06/25/2026	635		951.53444000000002		10,620		10,474		14,422			(146)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/16/2025	04/16/2026	7,874		924.46825000000001		162,790		129,248		287,267			(33,542)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/16/2025	04/16/2026	2,373		945.79499999999996		28,820		22,882		56,064			(5,938)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/06/2026	4,939		957.38001999999994	124,550			37,639		77,832			(30,966)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/16/2025	04/16/2027	5,069		925.39549999999997		137,710		123,542		221,573			(14,168)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2026	4,502		962.04114000000004	108,360			36,914		63,550			(26,941)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/25/2025	06/25/2027	4,763		943.03016000000002		130,950		130,052		171,378			(898)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/03/2024	04/02/2026	5,017		953.14197000000001	143,520			54,289		96,969			(35,732)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/24/2024	01/23/2026	3,807		943.64890000000003	106,200			30,051		83,995			(26,404)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2026	8,018		955.16387999999995	220,400			85,677		183,598			(54,797)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/24/2024	04/24/2026	2,874		947.52	68,580			27,978		66,936			(17,051)				0/0

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DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	05/21/2025	05/21/2026	33		46172		7,980		7,103		15,138			(877)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	05/21/2025	05/21/2026	119		44623		68,500		60,973		132,237			(7,527)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	05/21/2025	05/21/2026	12		42195		8,050		7,165		10,462			(885)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	05/21/2025	05/21/2026	12		45963		3,200		2,848		6,199			(352)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	04/24/2025	04/24/2026	31		19656		10,620		8,665		16,094			(1,955)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	04/24/2025	04/24/2026	36		19503		15,050		12,280		22,746			(2,770)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	04/24/2025	04/24/2026	271		19138		116,480		95,040		172,243			(21,440)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/15/2025	05/15/2026	4,400		21336		56,320		49,203		102,066			(7,117)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	06/25/2025	06/25/2026	4,500		22238		54,000		53,258		63,725			(742)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/07/2025	05/07/2026	4,800		19868		47,040		40,062		101,682			(6,978)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	04/30/2025	04/30/2026	3,400		19571		15,980		13,302		38,354			(2,678)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	04/23/2025	04/23/2026	1,000		18693		8,000		6,505		22,485			(1,495)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/14/2025	05/14/2026	1,200		21319		12,840		11,182		25,015			(1,658)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	06/04/2025	06/04/2026	3,400		21722		39,440		36,623		55,783			(2,817)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/14/2025	05/14/2026	4,400		21319		54,560		47,515		103,412			(7,045)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/22/2025	05/22/2026	3,900		21112		43,290		38,652		79,617			(4,638)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	06/26/2025	06/26/2026	4,500		22447		54,000		53,407		60,966			(593)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/15/2025	05/15/2026	1,300		21336		14,300		12,493		27,008			(1,807)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	06/26/2025	06/26/2026	700		22447		6,090		6,023		7,022			(67)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	06/11/2025	06/11/2026	4,200		21861		48,300		45,779		66,526			(2,521)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/30/2025	05/29/2026	800		21341		6,640		6,107		9,753			(533)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/14/2025	05/14/2026	600		21319		4,620		4,023		9,393			(597)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/21/2025	05/21/2026	3,800		21080		41,800		37,207		77,509			(4,593)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	06/25/2025	06/25/2026	600		22238		5,220		5,148		6,299			(72)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	06/04/2025	06/04/2026	900		21722		7,560		7,020		10,989			(540)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/30/2025	05/29/2026	3,900		21341		44,070		40,530		63,998			(3,540)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/21/2025	05/21/2026	800		21080		7,440		6,622		14,227			(818)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	06/11/2025	06/11/2026	800		21861		6,640		6,293		9,425			(347)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/07/2025	05/07/2026	600		19868		4,980		4,241		11,091			(739)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	04/30/2025	04/30/2026	500		19571		3,550		2,955		8,015			(595)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	06/05/2025	06/05/2026	3,500		21547		40,250		37,486		57,611			(2,764)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	04/23/2025	04/23/2026	4,400		18693		35,200		28,624		98,934			(6,576)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	05/02/2025	04/30/2026	700		0.9779999999999 9998		17,640		14,847		20,163			(2,793)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	05/02/2025	04/30/2026	3,800		0.9719999999999 9998		157,320		132,411		186,701			(24,909)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	04/17/2025	04/17/2026	3,200		1.012		106,880		85,859		156,110			(21,021)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	04/16/2025	04/16/2026	268		1737		8,300		6,590		11,269			(1,710)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	04/16/2025	04/16/2026	644		2041		35,880		28,487		103,346			(7,393)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	04/16/2025	04/16/2026	376		2005		25,620		20,341		70,767			(5,279)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	04/16/2025	04/16/2026	698		1923		71,890		57,078		179,838			(14,813)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	04/16/2025	04/16/2026	268		1865		8,800		6,987		14,731			(1,813)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	04/23/2025	04/23/2026	754		2928		81,060		65,917		169,181			(15,143)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	04/30/2025	04/30/2026	281		3114		17,680		14,717		30,954			(2,963)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	04/30/2025	04/30/2026	526		2917		74,850		62,306		126,626			(12,544)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	05/14/2025	05/14/2026	197		3294		12,240		10,660		9,672			(1,580)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	05/29/2025	05/29/2026	398		3295		20,280		18,497		22,826			(1,783)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	04/23/2025	04/23/2026	179		2594		11,300		9,189		14,761			(2,111)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	04/30/2025	04/30/2026	175		2746		9,600		7,991		12,991			(1,609)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	04/16/2025	04/16/2026	257		2847		28,910		22,953		72,380			(5,957)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	05/14/2025	05/14/2026	885		3200		84,510		73,598		72,420			(10,912)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	04/16/2025	04/16/2026	1,139		2888		108,190		85,898		282,333			(22,292)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	04/23/2025	04/23/2026	179		3145		7,500		6,099		15,743			(1,401)				D/0

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S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	05/14/2025	05/14/2026	164		3349		7,850		6,836		5,841			(1,014)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	05/29/2025	05/29/2026	730		3205		57,420		52,372		65,547			(5,048)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	04/16/2025	04/16/2026	184		2970		12,050		9,567		34,059			(2,483)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	04/30/2025	04/30/2026	175		3128		10,300		8,574		18,057			(1,726)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	05/21/2025	05/21/2026	3,105		393.41627999999997		16,680		14,847		25,160			(1,833)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	05/21/2025	05/21/2026	1,294		382.98185999998		12,950		11,527		18,879			(1,423)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	05/01/2025	05/01/2026	18,852		382.96057999999		196,370		164,001		271,162			(32,369)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	04/17/2025	04/17/2026	4,927		388.53732000002		34,960		28,084		53,281			(6,876)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	05/01/2025	05/01/2026	3,616		392.25385999997		21,980		18,357		30,569			(3,623)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	04/23/2025	04/23/2026	4,156		389.29613000001		28,960		23,550		46,007			(5,410)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	05/15/2025	05/15/2026	1,292		392.89634999998		7,500		6,552		10,716			(948)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	04/23/2025	04/23/2026	1,559		394.3218		7,860		6,392		12,671			(1,468)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	05/01/2025	05/01/2026	4,390		388.38166000001		33,830		28,254		47,031			(5,576)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	04/23/2025	04/23/2026	1,818		386.97658999999		14,560		11,840		22,915			(2,720)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	04/17/2025	04/17/2026	31,897		386.22		259,530		208,487		393,608			(51,043)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	05/15/2025	05/15/2026	32,292		387.09		266,250		232,603		378,116			(33,647)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	05/15/2025	05/15/2026	4,908		389.02544999998		36,100		31,538		51,512			(4,562)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	04/23/2025	04/23/2026	36,887		388.13636000002		275,480		224,017		436,092			(51,463)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	05/21/2025	05/21/2026	4,658		389.55167999998		31,860		28,359		47,758			(3,501)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	04/17/2025	04/17/2026	1,297		393.55817999999		6,650		5,342		10,238			(1,308)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	05/21/2025	05/21/2026	33,639		386.07353999998		284,700		253,414		418,748			(31,286)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	05/01/2025	04/30/2027	11,105		385.67111999997		134,590		123,497		175,703			(11,093)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	05/15/2025	05/14/2027	13,175		387.47708999998		147,900		138,555		197,144			(9,345)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	03/28/2024	03/27/2026	6,696		373.70332999999	74,000			27,494		141,307			(18,500)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	02/22/2024	02/20/2026	5,502		363.51	59,800			19,301		165,092			(14,929)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	01/04/2024	01/02/2026	5,251		361.44819000001	57,570			14,690		167,640			(14,373)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	04/24/2024	04/24/2026	5,959		368.79084	66,880			27,285		151,462			(16,628)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	03/14/2024	03/13/2026	10,559		368.61130000003	119,730			42,112		267,978			(29,891)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	04/17/2025	04/16/2027	11,151		385.06133999997		131,150		118,306		183,116			(12,844)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	04/23/2025	04/23/2027	8,313		386.97658999999		92,160		83,563		132,160			(8,597)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	05/21/2025	05/21/2027	9,315		386.46		106,560		100,713		144,842			(5,847)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	04/17/2024	04/17/2026	5,398		370.16946000002	60,600			24,140		130,587			(15,067)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	01/05/2024	01/05/2026	5,254		361.29834	57,570			14,887		168,191			(14,333)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	01/11/2024	01/09/2026	6,067		363.00263999999	65,340			17,328		184,707			(16,335)				0/0

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S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	02/07/2024	02/06/2026	6,577		364.52510999999998	73,200			22,121		190,947			(18,199)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	03/13/2024	03/13/2026	10,784		370.14821999999998	122,800			43,014		258,712			(30,531)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	04/18/2024	04/17/2026	5,674		370.1	62,580			25,032		137,618			(15,623)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	05/08/2025	05/08/2026	4,462		401.78640000000001		28,800		24,607		28,609			(4,193)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	06/26/2025	06/26/2026	3,710		402.72264000000001		25,050		24,775		28,515			(275)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	05/08/2025	05/08/2026	26,525		429.62099999999998		127,330		108,790		124,419			(18,540)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	06/18/2025	06/18/2026	35,688		420.85050000000001		316,800		307,200		344,147			(9,600)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	06/26/2025	06/26/2026	14,097		436.28286000000003		47,310		46,790		56,783			(520)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	04/30/2025	04/30/2026	21,571		432.76236		73,950		61,557		74,991			(12,393)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	05/08/2025	05/08/2026	26,029		422.35980000000001		195,300		166,863		199,620			(28,437)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	06/18/2025	06/18/2026	1,239		440.21850000000001		2,900		2,812		3,297			(88)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	06/26/2025	06/26/2026	31,904		419.70492000000002		304,440		301,095		350,744			(3,345)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	04/30/2025	04/30/2026	19,835		419.04948000000002		167,200		139,180		178,973			(28,020)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	06/18/2025	06/18/2026	10,161		431.745		45,920		44,528		50,438			(1,392)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	BAML -	05/08/2025	05/08/2026	3,471		401.78640000000001		38,640		33,014		37,036			(5,626)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	BAML -	06/26/2025	06/26/2026	3,710		404.74434000000002		41,850		41,390		41,376			(460)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	06/20/2025	06/17/2027	2,004		679.11857999999995		35,040		34,653		38,158			(387)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	04/18/2024	04/17/2026	7,104		613.56470999999999	145,160			58,064		176,342			(36,240)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	05/08/2025	05/07/2027	4,501		679.68669999999997		80,190		74,352		77,097			(5,838)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	02/01/2024	01/30/2026	7,601		618.68033000000003	134,070			39,389		124,758			(33,471)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	02/23/2024	02/23/2026	9,180		619.82308	196,500			64,058		160,160			(48,922)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	03/14/2024	03/13/2026	5,310		611.71040000000005	133,690			47,022		124,789			(33,376)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	05/30/2025	05/28/2027	2,977		666.41246000000001		75,780		72,749		68,080			(3,031)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	05/22/2025	05/21/2027	5,331		647.69132999999999		169,280		160,211		160,478			(9,069)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	04/17/2025	04/16/2027	5,361		663.98249999999996		112,000		101,032		112,964			(10,968)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	02/29/2024	02/27/2026	1,107		621.44460000000004	21,660			7,200		18,856			(5,408)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	04/25/2024	04/24/2026	2,200		577.61036999999999	93,600			38,344		112,774			(23,368)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	03/07/2024	03/06/2026	6,776		625.23869999999999	132,460			45,310		105,907			(33,069)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	03/21/2024	03/20/2026	11,230		627.74906999999996	239,940			86,709		172,952			(59,902)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML -	06/26/2025	06/26/2026	3,586		307.08677999999998		16,170		15,992		14,297			(178)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML -	04/24/2025	04/24/2026	4,544		310.22649000000001		15,400		12,565		13,341			(2,835)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/27/2024	03/27/2026	137		716.00199999999995	8,920			3,310		7,278			(2,227)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/14/2025	05/14/2026	490		204.25		2,130		1,855		2,312			(275)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/21/2025	05/21/2026	2,436		205.29		10,800		9,613		10,163			(1,187)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/11/2025	06/11/2026	488		208.15808000000001		1,480		1,403		1,454			(77)				0/0

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SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	05/14/2025	05/14/2027	2,448		204.04575		15,350		14,360		16,756			(990)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	06/04/2025	06/04/2027	1,949		205.81559999999999		11,840		11,418		11,410			(422)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	04/23/2025	04/23/2026	31		5140		6,360		5,172		9,511			(1,188)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	05/07/2025	05/07/2026	15		6686		3,080		2,623		4,364			(457)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	05/29/2025	05/29/2026	30		6692		7,100		6,476		9,014			(624)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	06/04/2025	06/04/2026	266		6748		94,680		87,917		121,943			(6,763)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	05/29/2025	05/29/2026	388		6712		132,600		120,943		183,026			(11,657)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	05/07/2025	05/07/2026	182		6587		63,240		53,858		98,933			(9,382)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	04/23/2025	04/23/2026	489		5104		165,120		134,273		275,407			(30,847)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	05/07/2025	05/07/2027	91		6593		43,920		40,667		64,218			(3,253)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	06/04/2025	06/04/2027	178		6728		89,520		86,327		113,615			(3,193)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	03/13/2024	03/13/2026	14		6971	7,000			2,452		4,309			(1,740)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	03/27/2024	03/27/2026	43		6909	22,890			8,493		13,478			(5,715)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	04/23/2025	04/23/2027	229		5134		104,400		94,662		161,339			(9,738)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	05/29/2025	05/28/2027	134		6705		64,800		61,952		86,642			(2,848)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	06/04/2025	06/04/2026	111		45228		55,930		51,935		105,855			(3,995)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	04/16/2025	04/16/2026	30		42922		20,640		16,387					(4,253)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	04/16/2025	04/16/2026	18		43557		8,960		7,114					(1,846)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	06/04/2025	06/04/2026	12		42131		12,350		11,468		12,086			(882)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	06/04/2025	06/04/2026	31		46374		9,620		8,933		15,818			(687)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	05/14/2025	05/14/2026	133		44784		66,640		58,035					(8,605)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	04/16/2025	04/16/2026	15		39074		12,360		9,813					(2,547)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	05/14/2025	05/14/2026	26		45878		8,360		7,281					(1,079)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	05/14/2025	05/14/2026	21		42135		19,080		16,616					(2,464)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	06/04/2025	06/04/2026	14		42343		10,920		10,140		11,652			(780)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	05/14/2025	05/14/2026	14		45710		4,560		3,971					(589)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	06/04/2025	06/04/2026	14		45525		7,140		6,630		13,750			(510)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	04/16/2025	04/16/2026	154		41851		164,090		130,280					(33,810)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	05/01/2025	05/01/2026	3,500		19787		19,250		16,077					(3,173)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	05/08/2025	05/08/2026	4,700		20064		46,060		39,353					(6,707)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	06/20/2025	06/18/2026	4,300		21626		55,040		53,817		52,445			(1,223)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	06/20/2025	06/18/2026	700		21626		7,070		6,913		6,671			(157)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	05/29/2025	05/29/2026	800		21364		6,560		5,983		7,532			(577)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	04/16/2025	04/16/2026	4,100		18258		43,460		34,505					(8,955)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	04/16/2025	04/16/2026	800		18258		6,720		5,335					(1,385)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	05/29/2025	05/29/2026	4,000		21364		43,600		39,767		49,145			(3,833)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	04/24/2025	04/24/2026	900		19214		7,470		6,095					(1,375)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	05/08/2025	05/08/2026	700		20064		6,020		5,143					(877)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	04/17/2025	04/17/2026	4,100		18258		44,280		35,571					(8,709)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	04/24/2025	04/24/2026	4,400		19214		36,520		29,798					(6,722)				0/0

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NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	05/01/2025	05/01/2026	500		19787		3,800		3,174					(626)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/14/2025	05/14/2026	288		2288		10,680		9,301		12,677			(1,379)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/14/2025	05/14/2026	480		2215		29,500		25,691		34,428			(3,809)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/14/2025	05/14/2026	336		2286		12,460		10,851		15,013			(1,609)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/14/2025	05/14/2026	240		2015		9,300		8,099		11,649			(1,201)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	06/26/2025	06/26/2026	276		2242		10,680		10,563		10,562			(117)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	06/26/2025	06/26/2026	1,749		2179		104,120		102,976		103,644			(1,144)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/18/2025	06/18/2026	661		3214		50,400		48,873		62,123			(1,527)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/18/2025	06/18/2026	232		3290		12,390		12,015		15,190			(375)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/18/2025	06/18/2026	298		3281		16,650		16,145		20,425			(505)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/18/2025	06/18/2026	198		3014		12,060		11,695		12,597			(365)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	06/25/2025	06/25/2026	44,853		391.99761000000001		385,440		380,145		414,319			(5,295)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	06/05/2025	06/05/2026	1,795		396.58931999999999		9,730		9,062		12,307			(668)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	06/05/2025	06/05/2026	4,359		395.02947999999998		26,180		24,382		32,957			(1,798)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	05/08/2025	05/08/2026	3,099		396.12606		13,800		11,791		20,490			(2,009)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	06/05/2025	06/05/2026	31,542		389.18007999999998		273,060		254,306		334,522			(18,754)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	05/08/2025	05/08/2026	3,874		389.54331999999999		27,000		23,069		39,096			(3,931)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	05/08/2025	05/08/2026	30,732		386.44556		258,230		220,631		370,138			(37,599)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	06/25/2025	06/25/2026	2,039		400.23779999999999		10,480		10,336		11,375			(144)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	06/25/2025	06/25/2026	1,529		391.99761000000001		13,140		12,960		14,124			(180)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	06/25/2025	06/25/2026	3,823		397.09868		24,150		23,818		26,106			(332)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	06/25/2025	06/25/2027	7,136		390.82044000002		89,320		88,707		93,887			(613)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	06/05/2025	06/04/2027	6,667		388.40016000000003		82,940		80,092		95,127			(2,848)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	04/10/2024	04/10/2026	7,536		371.19842999999997	84,000			32,654		179,612			(20,885)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	05/08/2025	05/07/2027	5,423		388.38166000001		57,120		52,962		76,920			(4,158)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/04/2025	06/04/2026	23,211		424.01405999999997		183,300		170,207		160,309			(13,093)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/14/2025	05/14/2026	30,344		420.54430000000002		234,240		203,995		250,582			(30,245)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/04/2025	06/04/2026	26,668		435.3535		99,360		92,263		76,793			(7,097)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/14/2025	05/14/2026	1,741		432.20375000000001		6,090		5,304		6,932			(786)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/14/2025	05/14/2026	20,395		432.20375000000001		71,340		62,129		81,207			(9,211)				D/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	BMO-	05/14/2025	05/14/2027	1,244		414.91559999998		32,050		29,984		31,211			(2,066)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/12/2025	06/11/2027	4,471		669.7251		104,490		101,906		90,473			(2,584)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/26/2025	06/25/2027	3,167		678.49820999999997		57,000		56,687		56,154			(313)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	04/04/2024	04/02/2026	6,769		623.65918999999997	123,580			46,940		125,516			(30,895)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/30/2025	05/29/2026	559		5361		83,130		76,452		72,968			(6,678)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/20/2025	06/19/2026	516		5244		78,300		76,565		80,490			(1,735)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/08/2025	05/08/2026	113		5358		10,740		9,176		10,633			(1,564)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/26/2025	06/26/2026	496		5291		71,006		70,226		74,513			(780)				D/0

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DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/20/2025	06/19/2026	96		5359		8,335		8,150		8,404			(185)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/08/2025	05/08/2026	454		5225		67,680		57,825		68,892			(9,855)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/17/2025	04/17/2026	3,267		304.08783		11,800		9,479		10,659			(2,321)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2023	01/05/2028	300,000		905.75	55,530			27,948		37,380			(5,510)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2022	09/28/2027	800,000		907.64	121,040			54,349		75,440			(12,011)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/14/2022	12/14/2027	200,000		916.95	37,200			18,274		20,840			(3,691)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/01/2023	11/01/2028	500,000		899.17	91,600			61,184		86,300			(9,085)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/07/2022	12/07/2027	100,000		914.85	18,630			9,080		9,870			(1,849)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/07/2023	06/07/2028	100,000		922.4	18,640			10,949		12,690			(1,849)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/13/2022	04/13/2027	100,000		967.64	9,570			3,416		3,190			(950)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/23/2023	02/23/2028	100,000		910.82	18,400			9,755		12,090			(1,826)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/09/2022	11/09/2027	200,000		901.63	31,020			14,643		20,640			(3,078)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/11/2023	10/11/2028	100,000		912.18	18,330			12,033		14,670			(1,818)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/02/2022	11/02/2027	200,000		902.16	30,200			14,140		23,660			(2,997)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/30/2022	03/30/2027	500,000		979.01	47,950			16,746		12,250			(4,758)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/22/2022	06/22/2027	100,000		924.74	11,530			4,558		6,080			(1,144)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/22/2022	11/22/2027	200,000		913.39	36,940			17,700		22,000			(3,666)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/29/2022	06/29/2027	200,000		926.76	33,100			13,211		13,840			(3,285)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/16/2021	06/16/2026	100,000		1011	12,160			2,333		40			(1,207)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/18/2022	05/18/2027	300,000		940.27	34,710			13,054		15,180			(3,444)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/14/2022	09/14/2027	200,000		920.22	29,940			13,214		16,900			(2,971)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/14/2023	06/14/2028	300,000		928.69	55,680			32,920		36,660			(5,522)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/29/2023	03/29/2028	100,000		918.3	18,650			10,240		12,630			(1,850)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2022	10/05/2027	100,000		908.31	15,030			6,806		9,970			(1,491)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/26/2023	04/26/2028	300,000		921.16	56,160			31,696		39,570			(5,570)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/07/2022	07/07/2027	200,000		930.82	31,780			12,824		13,280			(3,154)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/01/2023	02/01/2028	200,000		925.23	37,320			19,335		21,760			(3,703)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/21/2022	12/21/2027	200,000		912.63	36,800			18,218		23,540			(3,652)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/21/2022	09/21/2027	400,000		911.53	60,320			26,853		36,360			(5,986)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/28/2023	12/28/2028	200,000		943.25	37,620			26,303		27,740			(3,731)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/02/2022	06/02/2027	400,000		949.31	45,920			17,648		18,360			(4,557)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/28/2023	06/28/2028	200,000		929.56	37,280			22,327		23,080			(3,697)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/20/2022	04/20/2027	100,000		964.36	11,440			4,127		4,050			(1,135)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/08/2022	06/08/2027	200,000		944.5	23,080			8,946		9,700			(2,290)				D/0

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BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/29/2022	12/29/2027	200,000		909.23	39,840			19,898		25,640			(3,953)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/11/2022	05/11/2027	200,000		940.23	23,060			8,584		10,360			(2,288)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2023	02/15/2028	200,000		919.17	36,760			19,327		22,200			(3,648)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/24/2022	08/24/2027	500,000		936.05	79,000			33,956		37,500			(7,839)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/03/2028	300,000		923.26	56,730			32,235		38,400			(5,626)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/27/2022	04/27/2027	100,000		951.97	11,740			4,280		4,500			(1,165)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/07/2023	09/07/2028	100,000		924.06	18,420			11,748		14,160			(1,827)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/30/2022	11/30/2027	200,000		918.18	37,040			17,911		19,760			(3,676)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/19/2022	10/19/2027	400,000		900.94	62,200			28,645		42,160			(6,172)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/24/2023	05/24/2028	200,000		917.86	37,500			21,740		27,000			(3,719)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/06/2022	04/06/2027	200,000		968.37	19,220			6,786		6,140			(1,907)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/04/2022	05/04/2027	200,000		954.34	22,920			8,444		8,720			(2,274)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/12/2023	07/12/2028	100,000		934.02	18,550			11,252		11,180			(1,840)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/06/2028	300,000		923.24	55,920			38,424		39,600			(5,546)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/13/2022	07/13/2027	200,000		925.12	31,860			12,961		13,940			(3,162)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/10/2023	05/10/2028	200,000		925.12	37,940			21,704		25,560			(3,763)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/08/2022	09/08/2027	200,000		927.34	30,020			13,150		17,620			(2,979)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/25/2023	01/25/2028	100,000		918.52	18,660			9,596		11,070			(1,852)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/17/2022	08/17/2027	200,000		944.5	31,620			13,470		14,780			(3,138)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/26/2022	10/26/2027	200,000		907.41	31,720			14,730		21,300			(3,148)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/16/2022	11/16/2027	100,000		914.46	15,880			7,557		10,170			(1,576)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/23/2028	100,000		923.43	18,410			11,591		13,310			(1,826)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/19/2023	04/19/2028	100,000		922.83	18,600			10,426		13,160			(1,845)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/15/2022	06/15/2027	300,000		923.67	34,560			13,528		18,480			(3,429)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/13/2023	12/13/2030	100,000		937.15	27,190			21,188		21,540			(1,926)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2023	02/08/2030	100,000		920.28	27,100			17,851		19,670			(1,920)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/29/2022	12/28/2029	300,000		909.23	81,000			52,044		61,710			(5,740)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/21/2022	09/21/2029	100,000		911.53	20,920			12,634		15,830			(1,482)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2023	01/11/2030	100,000		915.75	27,300			17,684		20,620			(1,934)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/26/2023	04/26/2030	100,000		921.16	27,450			18,909		21,390			(1,945)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/09/2022	11/09/2029	600,000		901.63	130,200			81,127		101,160			(9,224)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/21/2030	100,000		920.08	26,800			20,653		22,740			(1,899)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/21/2022	12/21/2029	100,000		912.63	27,200			17,395		20,270			(1,927)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/06/2030	200,000		923.24	54,320			42,180		42,760			(3,848)				0/0

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BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/26/2023	07/26/2030	200,000		941.31	54,220			39,280		42,880			(3,841)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/02/2022	11/02/2029	100,000		902.16	21,280			13,201		18,290			(1,508)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/24/2022	08/24/2029	200,000		936.05	44,160			26,185		29,500			(3,128)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/16/2022	11/16/2029	200,000		914.46	44,700			27,975		33,600			(3,167)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/25/2023	10/25/2030	100,000		893.49	26,290			19,982		24,760			(1,862)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/01/2023	02/01/2030	600,000		925.23	164,520			107,920		116,280			(11,655)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/26/2022	10/26/2029	200,000		907.41	44,100			27,237		34,440			(3,124)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/15/2022	06/15/2029	200,000		923.67	36,100			20,417		23,940			(2,557)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/17/2023	05/17/2030	200,000		919.65	55,420			38,631		41,840			(3,926)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/29/2022	06/29/2029	300,000		926.76	68,100			38,888		41,040			(4,824)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/06/2022	04/06/2029	200,000		968.37	27,280			14,681		14,920			(1,933)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/22/2022	06/22/2029	200,000		924.74	36,340			20,652		23,820			(2,574)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/13/2023	09/13/2030	300,000		923.95	82,470			61,328		64,890			(5,842)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2022	10/05/2029	100,000		908.31	20,960			12,773		16,720			(1,485)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/19/2022	10/19/2029	300,000		900.94	65,730			40,416		51,180			(4,656)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/27/2022	07/27/2029	200,000		931.85	44,080			25,654		29,940			(3,123)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/20/2023	09/20/2030	200,000		915.81	53,960			40,275		44,000			(3,823)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/28/2023	12/27/2030	200,000		943.25	60,980			47,872		49,540			(4,322)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/25/2023	01/25/2030	100,000		918.52	27,390			17,892		19,440			(1,940)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/09/2023	08/09/2030	400,000		929.43	109,600			80,002		93,080			(7,764)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2023	02/15/2030	400,000		919.17	107,440			71,066		77,640			(7,611)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/22/2023	03/22/2030	300,000		914.65	81,900			55,295		62,460			(5,802)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/15/2023	11/15/2030	100,000		917.65	26,680			20,498		23,250			(1,890)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/07/2022	12/07/2029	200,000		914.85	54,680			34,670		36,780			(3,874)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/16/2023	08/16/2030	200,000		919.95	53,980			39,550		45,020			(3,824)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/23/2023	02/22/2030	400,000		910.82	108,000			71,760		80,840			(7,654)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/27/2023	09/27/2030	100,000		903.97	26,450			19,814		22,800			(1,874)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/12/2022	10/12/2029	500,000		900.49	104,550			63,999		86,000			(7,406)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2022	07/20/2029	100,000		929.94	22,130			12,819		14,900			(1,568)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/05/2023	04/05/2030	100,000		925.69	27,650			18,819		21,230			(1,959)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/03/2030	100,000		923.26	27,710			19,164		20,990			(1,963)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/14/2023	06/14/2030	200,000		928.69	54,340			38,474		40,760			(3,850)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/14/2022	09/14/2029	100,000		920.22	20,890			12,559		15,450			(1,480)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/10/2022	08/10/2029	500,000		942.97	112,000			65,797		78,750			(7,934)				0/0

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BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/30/2023	08/30/2030	100,000		930.32	27,140			20,034		21,750			(1,923)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/08/2022	09/07/2029	200,000		927.34	41,920			25,096		31,660			(2,971)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2022	09/28/2029	500,000		907.64	104,850			63,608		80,550			(7,428)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/24/2023	05/24/2030	300,000		917.86	82,260			57,566		64,530			(5,827)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/04/2022	05/04/2029	200,000		954.34	36,100			19,823		21,320			(2,557)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/12/2023	07/12/2030	100,000		934.02	27,190			19,549		19,550			(1,926)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/19/2023	04/18/2030	100,000		922.83	27,220			18,672		21,410			(1,929)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/29/2023	11/29/2030	100,000		922.87	27,020			20,907		21,810			(1,914)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/29/2023	03/29/2030	200,000		918.3	54,600			37,013		41,760			(3,868)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2022	05/25/2029	100,000		946.38	18,130			10,105		11,060			(1,284)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2023	01/04/2030	200,000		905.75	54,160			34,947		41,520			(3,838)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/26/2025	6,416		903.97	160,080			19,130		309,901			(39,800)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/31/2025	5,672		898.27080000000001	142,290			23,845		298,248			(35,377)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/25/2025	3,081		931.89689999999996	93,960			3,098		60,534			(23,361)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/08/2023	11/07/2025	6,157		908.64049999999997	156,800			27,785		265,300			(38,985)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	08/01/2025	5,785		934.36339999999996	146,880			6,255		117,471			(36,518)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/05/2025	6,282		921.39350000000002	168,200			36,274		215,567			(41,819)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2023	09/05/2025	4,653		918.51559999999995	130,720			11,867		161,942			(32,545)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/22/2025	3,249		923.43	81,300			5,807		95,991			(20,213)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/18/2025	7,949		936.87563999999996	230,250			5,377		139,070			(57,246)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/28/2023	12/26/2025	6,573		944.19325000000003	172,980			42,353		109,576			(43,067)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/15/2025	4,131		922.70984999999996	99,142			6,128		119,142			(24,649)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/14/2025	5,776		915.81470000000002	151,580			28,317		225,068			(37,687)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/19/2025	5,460		915.81	138,000			15,165		195,474			(34,310)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/19/2025	6,617		929.43460000000005	195,920			46,020		180,509			(48,711)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/03/2025	6,062		923.82	154,000			424		168,109			(38,394)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/21/2025	5,326		920.08	134,750			26,432		187,917			(33,456)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/12/2023	07/11/2025	5,781		938.69010000000003	131,220			1,802		77,254			(32,625)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/28/2025	8,885		921.94713000000002	231,240			47,646		286,579			(57,492)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/08/2025	6,563		928.50059999999996	172,630			9,011		166,137			(42,920)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/12/2025	6,723		938.08720000000005	175,770			39,597		160,146			(43,701)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/12/2025	4,005		925.79790000000003	100,640			10,092		106,764			(25,022)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/17/2025	8,185		900.49360000000001	216,820			32,166		412,978			(53,907)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/24/2025	6,044		890.80949999999996	155,520			24,567		360,862			(38,666)				D/0

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BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/10/2025	8,989		909.44349999999997	239,440			33,219		392,860			(59,531)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	08/29/2025	7,094		924.73810000000003	202,620			16,421		193,188			(50,377)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/04/2023	10/03/2025	5,317		907.22355000000005	123,360			15,928		234,256			(30,671)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/03/2025	220		896.50199999999995	7,980			687		12,187			(1,323)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/01/2026	108		922.33669999999995	3,250			905		3,974			(539)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2022	08/08/2025	106		932.59733000000006	3,900			136		2,072			(646)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2022	12/19/2025	219		918.10577999999998	6,120			958		7,840			(1,014)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/11/2026	107		932.46429999999998	3,550			1,716		3,937			(588)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/21/2022	09/19/2025	110		929.76059999999995	2,690			197		2,888			(446)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2023	01/05/2026	331		904.84424999999999	9,930			1,706		15,568			(1,643)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/23/2026	218		912.09040000000005	7,060			1,332		8,863			(1,170)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2023	01/30/2026	540		924.30476999999996	16,995			3,315		17,284			(2,817)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/10/2025	111		902.29097999999999	3,180			294		5,412			(527)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/17/2025	04/17/2026	162		4921		14,320		11,504		19,344			(2,816)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/05/2025	06/05/2026	444		5416		66,480		61,914		54,360			(4,566)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2025	06/12/2026	93		5227		9,700		9,220		8,891			(480)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/17/2025	04/17/2026	790		4995		108,030		86,783		156,219			(21,247)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/17/2025	04/17/2026	101		5266		7,100		5,704		10,633			(1,396)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2025	06/12/2026	541		5377		79,460		75,531		69,893			(3,929)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/17/2025	04/17/2026	46		39455		47,448		38,116		69,192			(9,332)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/24/2025	04/24/2026	37		41296		32,085		26,179		45,323			(5,906)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2025	06/12/2026	35		44214		26,205		24,909		28,286			(1,296)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/08/2025	05/08/2026	39		42899		33,456		28,585		43,156			(4,871)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/20/2025	06/18/2026	21		44359		20,925		20,460		25,942			(465)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	139		42110		138,504		123,664		165,013			(14,840)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2025	06/26/2026	154		43474		168,304		166,455		174,091			(1,849)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/24/2025	04/24/2026	15		41938		10,296		8,401		15,015			(1,895)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/17/2025	04/17/2026	199		39455		185,328		148,878		269,598			(36,450)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2025	05/15/2026	149		43000		145,215		126,864		167,771			(18,351)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/01/2025	05/01/2026	140		41242		143,013		119,439		188,302			(23,574)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/20/2025	06/18/2026	107		42207		109,305		106,876		123,345			(2,429)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2025	05/15/2026	14		44185		16,074		14,043		19,589			(2,031)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2025	05/15/2026	14		44651		11,904		10,400		14,653			(1,504)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/24/2025	04/24/2026	142		39973		150,936		123,154		200,930			(27,782)				0/0

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DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/17/2025	04/17/2026	15		40904		10,524		8,454		16,846			(2,070)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/08/2025	05/08/2026	131		41203		134,082		114,559		163,193			(19,523)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/08/2025	05/08/2026	15		42858		12,612		10,776		16,227			(1,836)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/01/2025	05/01/2026	25		41813		20,660		17,255		27,889			(3,405)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	26		42906		27,368		24,436		33,487			(2,932)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2025	05/29/2026	14		43242		12,954		11,913		14,903			(1,041)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2025	06/12/2026	135		43139		142,680		135,624		151,825			(7,056)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2025	05/29/2026	125		42651		101,230		93,098		114,597			(8,132)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2025	05/29/2026	26		44849		21,516		19,788		26,245			(1,728)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/20/2025	06/18/2026	33		43853		23,100		22,587		27,364			(513)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2025	06/26/2026	23		44428		35,110		34,724		37,064			(386)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2025	06/26/2026	290		22402		158,795		157,050		162,183			(1,745)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2025	06/26/2026	49		23008		29,436		29,113		30,112			(323)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2025	06/12/2026	3,500		1.004		112,700		107,127		113,663			(5,573)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/24/2025	04/24/2026	3,000		0.9719999999999998		92,400		75,392		116,149			(17,008)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/05/2025	06/05/2026	2,700		0.99		100,170		93,290		105,728			(6,880)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2025	06/12/2026	900		1.032		21,150		20,104		21,170			(1,046)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/24/2025	04/24/2026	500		1.028		12,400		10,118		16,838			(2,282)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	268		3195		11,688		10,436		13,300			(1,252)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	1,274		3013		85,424		76,271		96,490			(9,153)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2025	06/12/2026	196		3177		13,086		12,439		13,427			(647)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2025	05/29/2026	233		3229		9,947		9,148		10,977			(799)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2025	05/29/2026	1,366		3040		105,780		97,282		115,959			(8,498)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/01/2025	05/01/2026	175		3010		10,700		8,936		14,473			(1,764)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2025	06/26/2026	1,390		3091		107,930		106,744		105,019			(1,186)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2025	05/15/2026	229		3239		7,714		6,739		7,854			(975)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2025	06/12/2026	1,244		3076		82,878		78,780		85,140			(4,098)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/17/2025	04/17/2026	547		2797		30,255		24,305		44,682			(5,950)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	235		3043		17,115		15,281		19,384			(1,834)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/11/2025	04/10/2026	220		2834		9,114		7,145		13,643			(1,969)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2025	06/12/2026	327		3195		21,140		20,095		21,708			(1,045)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/01/2025	05/01/2026	209		2919		10,824		9,040		14,214			(1,784)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/17/2025	04/17/2026	182		2923		8,785		7,057		14,099			(1,728)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2025	05/15/2026	1,374		3080		93,786		81,934		97,805			(11,852)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2025	06/26/2026	226		3184		13,531		13,382		13,131			(149)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/17/2025	04/17/2026	2,223		2731		136,335		109,521		193,818			(26,814)				0/0

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S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/01/2025	05/01/2026	1,501		2856		103,200		86,189		133,574			(17,011)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2025	05/29/2026	200		3103		15,954		14,672		17,552			(1,282)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	4,654		390.647800000002		30,420		27,161		44,534			(3,259)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/07/2025	05/07/2026	3,081		398.415779999999		13,920		11,855		17,564			(2,065)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	3,103		394.128820000002		15,960		14,250		24,108			(1,710)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/16/2025	04/16/2026	4,661		388.92354		31,680		25,153		47,067			(6,527)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/16/2025	04/16/2026	32,106		386.606220000001		251,720		199,855		369,688			(51,865)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/29/2025	05/29/2026	23,131		389.08		191,700		174,847		243,112			(16,853)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/29/2025	05/29/2026	4,112		394.527120000002		24,320		22,182		31,416			(2,138)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/07/2025	05/07/2026	3,595		391.796760000001		25,480		21,700		31,458			(3,780)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	33,352		386.78		276,060		246,482		394,884			(29,578)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/16/2025	04/16/2026	1,295		384.675119999999		11,400		9,051		16,535			(2,349)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/07/2025	05/07/2026	30,812		388.681080000001		264,000		224,835		323,217			(39,165)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/29/2025	05/29/2026	1,542		396.08344		8,160		7,443		10,683			(717)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/16/2025	04/16/2026	1,554		394.330620000001		7,260		5,764		11,222			(1,496)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/07/2025	05/07/2026	2,311		390.628379999999		17,640		15,023		21,677			(2,617)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2025	05/21/2027	9,308		387.166780000002		106,200		100,511		135,208			(5,689)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/16/2025	04/16/2027	11,134		385.447560000001		132,010		118,429		169,725			(13,581)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/07/2025	05/07/2027	5,135		390.628379999999		56,600		52,407		64,507			(4,193)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/29/2025	05/28/2027	9,510		388.690920000001		113,220		108,243		130,599			(4,977)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2025	05/29/2026	5,270		303.600000000002		18,016		16,569		16,480			(1,447)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/01/2025	05/01/2026	2,353		292.700640000002		8,127		6,787		8,431			(1,340)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	1,650		295.229139999999		7,850		7,009		7,352			(841)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2025	05/15/2026	3,358		292.18104		12,770		11,156		13,259			(1,614)				0/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/30/2025	04/30/2026	439		671.998460000002		14,190		11,812		23,822			(2,378)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/30/2025	04/30/2026	2,926		682.936379999999		128,200		106,716		231,146			(21,484)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/04/2025	06/04/2026	3,517		704.402799999996		169,750		157,625		236,183			(12,125)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/30/2025	04/30/2027	1,170		670.631219999998		78,960		72,353		128,856			(6,607)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/20/2024	03/20/2026	138		721.369400000004	9,150			3,293		7,443			(2,275)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/17/2024	04/17/2026	875		685.934610000002	54,720			21,798		72,859			(13,605)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/04/2025	06/04/2027	703		723.594399999995		40,350		38,911		55,651			(1,439)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/10/2024	04/10/2026	849		710.799330000005	54,540			21,202		57,734			(13,560)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/22/2024	02/22/2029	100,000		946.29	19,530			14,270		14,150			(1,939)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/15/2023	03/15/2028	200,000		913.02	37,360			20,226		25,920			(3,705)				0/0

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BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/04/2024	01/04/2029	200,000		933.1	41,580			29,263		31,920			(4,128)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/23/2022	03/23/2027	100,000		975.96	9,590			3,312		2,470			(952)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/10/2024	04/10/2029	100,000		956.12	19,360			14,637		16,580			(1,921)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/02/2022	03/02/2027	100,000		986.95	9,550			3,189		1,770			(948)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/16/2022	03/16/2027	100,000		976.38	9,440			3,224		2,490			(937)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/28/2024	02/28/2029	100,000		952.02	19,550			14,333		14,160			(1,939)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/17/2024	04/17/2029	100,000		938.1	19,370			14,719		17,020			(1,922)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2024	04/24/2029	100,000		940	19,330			14,762		16,720			(1,918)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/01/2023	03/01/2030	400,000		904.56	106,440			70,988		82,560			(7,540)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/08/2023	03/08/2030	100,000		904.45	26,580			17,800		21,420			(1,883)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/14/2024	02/14/2031	100,000		949.17	28,460			22,879		22,850			(2,016)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/27/2031	200,000		958.39	56,960			46,778		47,320			(4,041)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2024	04/24/2031	200,000		940	55,960			46,516		50,340			(3,966)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/24/2024	01/24/2031	100,000		945.54	30,200			24,030		24,050			(2,139)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/23/2022	03/23/2029	200,000		975.96	27,580			14,691		13,540			(1,954)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/22/2024	02/21/2031	200,000		946.29	56,740			45,823		46,020			(4,024)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/10/2024	01/10/2031	200,000		940.07	60,560			47,855		51,160			(4,290)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/07/2024	02/07/2031	200,000		951.67	62,360			49,961		48,380			(4,418)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/04/2024	01/03/2031	200,000		933.1	60,620			47,793		50,580			(4,299)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/15/2023	03/15/2030	300,000		913.02	81,990			55,131		63,840			(5,808)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/18/2024	01/17/2031	200,000		939.89	60,440			47,983		49,720			(4,287)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/13/2024	03/13/2031	200,000		957.84	57,000			46,444		48,180			(4,040)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/27/2026	6,856		961.26517000000001	183,480			68,077		90,092			(45,807)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2024	03/20/2026	2,397		953.90200000000004	70,840			25,495		42,320			(17,613)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/26/2025	06/26/2030	200,000		262.30399999999997		37,360		37,278		32,820			(82)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/13/2021	05/13/2026	1,000,000		279.3426	88,900			15,402		100			(8,822)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/10/2021	06/10/2026	200,000		285.01830000000001	17,840			3,365		20			(1,770)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2024	01/05/2029	900,000		260.43490000000003	187,380			131,978		146,970			(18,604)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/03/2022	03/03/2027	900,000		278.23739999999998	88,380			29,557		13,140			(8,770)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/10/2022	03/10/2027	1,800,000		275.32440000000003	175,500			59,366		32,760			(17,415)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/18/2024	04/18/2029	500,000		257.976	97,150			73,956		85,250			(9,651)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/07/2024	03/07/2029	200,000		264.17450000000002	39,040			28,819		28,720			(3,878)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/06/2021	05/06/2026	700,000		281.49829999999997	59,220			10,032		70			(5,877)				0/0

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FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/23/2024	02/23/2029	400,000		261.76190000000003	78,440			57,356		58,960			(7,788)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/17/2025	04/17/2030	300,000		257.6662		55,890		53,712		56,160			(2,178)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/04/2024	04/04/2029	1,000,000		262.5326	197,000			148,453		157,800			(19,570)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/24/2022	02/24/2027	1,400,000		275.40260000000001	135,520			44,802		23,800			(13,448)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/14/2021	10/14/2026	600,000		285.4325	53,640			13,822		3,000			(5,323)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/20/2021	05/20/2026	200,000		280.77890000000002	17,780			3,149		20			(1,764)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/09/2023	03/09/2028	1,600,000		253.6327	296,800			159,703		195,200			(29,436)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/18/2021	03/18/2026	500,000		276.08569999999997	42,200			6,015		50			(4,188)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2024	04/11/2029	500,000		260.06180000000001	97,250			73,658		84,550			(9,661)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2024	01/11/2029	300,000		261.84039999999999	62,550			44,286		50,280			(6,214)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/22/2025	05/22/2030	100,000		257.67270000000002		17,470		17,097		17,350			(373)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/25/2021	03/25/2026	400,000		276.95999999998	33,800			4,948		40			(3,354)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/29/2021	04/29/2026	400,000		280.5027	33,720			5,583		40			(3,346)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/04/2021	03/04/2026	100,000		275.4452	8,470			1,142		10			(840)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/25/2024	04/25/2029	300,000		258.46300000000002	58,110			44,460		49,620			(5,773)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/02/2023	03/02/2028	700,000		253.59620000000001	129,920			69,409		80,570			(12,885)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/28/2024	03/28/2029	1,700,000		264.79219999999998	335,750			251,859		249,050			(33,372)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/22/2021	04/22/2026	600,000		280.1497	50,760			8,210		60			(5,037)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/01/2024	02/01/2029	500,000		264.0145	104,700			75,294		77,300			(10,395)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/11/2021	03/11/2026	300,000		277.98009999999999	25,410			3,525		30			(2,522)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/25/2024	01/25/2029	900,000		261.97750000000002	187,470			134,098		140,940			(18,613)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2024	02/08/2029	1,300,000		261.84930000000003	270,140			195,307		203,710			(26,821)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/20/2025	06/20/2030	100,000		260.53149999999999		18,560		18,479		17,420			(81)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2025	06/05/2030	200,000		260.13409999999999		35,060		34,580		33,140			(480)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/08/2021	04/08/2026	100,000		278.87029999999999	8,440			1,300		10			(838)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/19/2024	01/19/2029	500,000		260.94220000000001	104,100			74,121		80,400			(10,336)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/16/2023	03/16/2028	2,400,000		256.34820000000002	457,200			247,765		283,920			(45,344)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/17/2022	03/17/2027	1,300,000		274.71080000000001	125,710			43,006		25,090			(12,475)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/12/2021	08/12/2026	400,000		289.30259999999998	36,000			8,033		2,200			(3,572)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/14/2024	03/14/2029	500,000		262.26459999999997	98,250			72,906		75,900			(9,760)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/29/2021	07/29/2026	1,600,000		290.28250000000003	144,640			31,164		9,280			(14,353)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/21/2024	03/21/2029	500,000		263.93639999999999	98,250			73,283		72,800			(9,760)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/29/2024	02/28/2029	700,000		261.86290000000002	136,010			99,880		98,140			(13,511)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/04/2021	06/04/2026	100,000		283.26190000000003	8,890			1,647		10			(882)				0/0

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FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/15/2029	300,000		261.57729999999998	59,100			42,979		43,980			(5,871)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2030	300,000		261.28680000000003		55,770		55,220		51,450			(550)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/06/2021	05/05/2028	200,000		281.49829999999997	25,400			10,333		6,180			(1,800)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/03/2022	03/02/2029	400,000		278.23739999999998	58,880			30,892		21,320			(4,173)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/09/2023	03/08/2030	600,000		253.6327	162,780			109,051		122,700			(11,536)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/02/2023	03/01/2030	500,000		253.59620000000001	135,550			90,437		98,600			(9,606)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/17/2025	04/16/2032	100,000		257.6662		26,530		25,792		25,760			(738)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2025	06/04/2032	900,000		260.13409999999999		224,280		222,085		208,260			(2,195)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/18/2021	03/17/2028	100,000		276.08569999999997	12,650			4,903		3,260			(897)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/04/2024	04/04/2031	800,000		262.5326	228,160			188,017		195,600			(16,182)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/14/2031	800,000		261.57729999999998	229,520			184,804		187,120			(16,285)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/24/2022	02/23/2029	600,000		275.40260000000001	87,060			45,439		33,900			(6,170)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/16/2023	03/15/2030	1,500,000		256.34820000000002	419,550			282,219		302,550			(29,733)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/19/2024	01/17/2031	800,000		260.94220000000001	242,720			192,768		202,560			(17,222)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/23/2032	200,000		258.46530000000001		52,720		51,338		50,440			(1,382)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2024	04/10/2031	900,000		260.06180000000001	254,070			210,048		231,030			(18,027)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/20/2025	06/17/2032	100,000		260.53149999999999		26,410		26,327		24,420			(83)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/14/2021	10/13/2028	300,000		285.4325	40,380			18,973		10,560			(2,862)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/10/2021	06/09/2028	100,000		285.01830000000001	13,730			5,774		3,210			(973)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/25/2024	04/25/2031	200,000		258.46300000000002	56,140			46,725		50,420			(3,982)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/30/2025	05/28/2032	200,000		259.85329999999999		49,780		49,214		46,520			(566)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/28/2024	03/28/2031	1,000,000		264.79219999999998	290,600			238,768		236,800			(20,619)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2024	02/07/2031	500,000		261.84930000000003	151,400			121,440		124,400			(10,738)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/01/2024	01/31/2031	900,000		264.0145	275,310			220,075		222,480			(19,526)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/25/2024	01/24/2031	700,000		261.97750000000002	212,450			169,244		174,300			(15,068)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/26/2025	06/25/2032	100,000		262.30399999999997		26,620		26,578		23,410			(42)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/11/2021	03/10/2028	100,000		277.98099999999999	11,060			4,257		3,140			(784)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/08/2025	05/07/2032	300,000		258.77629999999999		77,310		75,706		73,380			(1,604)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/29/2021	07/28/2028	100,000		290.28250000000003	16,840			7,405		4,660			(1,193)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/17/2022	03/16/2029	200,000		274.71080000000001	28,900			15,321		11,900			(2,048)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2024	01/03/2031	600,000		260.43490000000003	182,520			143,955		153,540			(12,950)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/21/2024	03/21/2031	400,000		263.93639999999999	114,440			93,678		93,160			(8,117)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/23/2024	02/21/2031	1,000,000		261.76190000000003	285,400			230,580		234,600			(20,250)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/02/2025	04/30/2032	100,000		259.34350000000001		26,580		25,986		25,010			(594)				0/0

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FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2024	01/10/2031	900,000		261.84039999999999	273,870			216,756		234,720			(19,432)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/29/2024	02/28/2031	700,000		261.86290000000002	200,200			162,231		159,950			(14,199)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/10/2022	03/09/2029	300,000		275.32440000000003	43,830			23,116		17,460			(3,106)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/07/2024	03/07/2031	1,000,000		264.17450000000002	283,300			230,348		228,900			(20,093)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/25/2021	03/24/2028	100,000		276.95999999998	12,690			4,954		3,110			(899)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/18/2024	04/18/2031	900,000		257.976	253,710			210,464		231,570			(17,994)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/22/2025	05/21/2032	400,000		257.67270000000002		100,400		98,867		96,880			(1,533)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/14/2024	03/14/2031	200,000		262.26459999999997	57,240			46,698		47,840			(4,060)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/17/2022	02/16/2029	200,000		276.62520000000001	26,000			13,499		9,640			(1,843)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/08/2025	05/08/2026	10,820		263.69305000000003		43,400		37,081		50,010			(6,319)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/24/2026	24,375		265.96079400000002		76,860		62,713		86,935			(14,147)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2025	06/05/2026	83,419		258.83343000000002		564,200		525,450		618,657			(38,750)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/17/2025	04/17/2026	24,854		263.59252300000003		90,240		72,492		115,584			(17,748)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/26/2025	06/26/2026	20,587		267.81238400000001		79,920		79,042		57,559			(878)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	173,755		261.28680000000003		1,066,900		1,014,141		1,055,286			(52,759)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/17/2025	04/17/2026	155,338		261.53119299999997		680,000		546,260		886,048			(133,740)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/26/2025	06/26/2026	146,014		262.041696		919,200		909,099		744,305			(10,101)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/20/2025	06/18/2026	15,737		262.61575199999999		81,180		79,376		85,521			(1,804)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2025	06/05/2026	14,608		264.036112		64,600		60,163		67,905			(4,437)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/20/2025	06/18/2026	109,392		258.447248		783,750		766,333		846,999			(17,417)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/30/2025	05/29/2026	11,160		263.75110000000001		49,300		45,340		52,772			(3,960)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/02/2025	04/30/2026	169,274		255.19400400000001		1,404,800		1,182,373		1,627,142			(222,427)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/24/2026	144,700		259.49916100000002		811,580		662,196		980,851			(149,384)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	13,395		265.20610199999999		59,500		56,558		56,419			(2,942)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/08/2025	05/08/2026	97,768		258.25874700000003		619,850		529,597		743,524			(90,253)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/15/2026	16,572		264.66184800000002		64,930		56,725		70,799			(8,205)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/22/2025	05/22/2026	26,349		260.76477199999999		123,760		110,500		158,085			(13,260)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/22/2025	05/22/2026	140,271		257.41502700000001		868,800		775,714		1,120,095			(93,086)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/15/2026	155,701		259.21292799999998		969,600		847,068		1,105,661			(122,532)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/02/2025	04/30/2026	15,038		262.97430900000001		67,860		57,116		73,603			(10,745)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/30/2025	05/29/2026	136,616		259.59344700000003		848,450		780,292		944,614			(68,158)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/04/2024	04/02/2026	34,319		262.79513300000002	269,100			102,213		171,016			(67,275)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/08/2025	05/07/2027	40,962		258.51752399999998		351,920		326,299		370,391			(25,621)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2024	02/06/2026	22,914		258.70710800000001	217,200			65,909		156,537			(54,225)				0/0

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FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/23/2027	38,690		258.46530000000001		327,000		296,905		347,923			(30,095)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2025	06/04/2027	47,283		259.873966		407,130		393,149		397,114			(13,981)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/07/2024	03/06/2026	60,945		263.64615099999997	505,540			172,930		258,234			(126,211)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/13/2026	56,198		262.10045500000001	435,120			136,426		272,597			(108,780)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/11/2027	25,642		260.76422600000001		225,120		219,554		206,200			(5,566)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/30/2025	05/28/2027	43,871		259.59344700000003		377,340		362,246		374,723			(15,094)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/19/2024	01/16/2026	39,472		258.59372000000002	358,440			98,521		267,642			(89,610)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/02/2025	04/30/2027	35,860		259.084157		308,760		284,485		312,973			(24,275)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/23/2024	02/23/2026	50,428		260.71485200000001	425,040			138,562		287,149			(105,822)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/21/2024	03/20/2026	73,124		263.67246399999999	596,370			215,516		315,609			(148,887)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/29/2024	02/27/2026	48,499		261.60103700000002	392,430			130,449		252,954			(97,972)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/25/2024	01/23/2026	50,386		262.76343300000002	386,760			109,893		219,265			(96,557)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/22/2025	05/21/2027	61,223		257.41502700000001		522,980		494,963		583,392			(28,017)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/26/2025	06/25/2027	44,224		261.77939199999997		390,920		388,772		305,876			(2,148)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/17/2025	04/16/2027	56,698		257.40853399999997		484,720		437,251		546,357			(47,469)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2024	01/05/2026	56,444		260.695335	443,940			114,802		301,423			(110,527)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2024	01/09/2026	56,905		262.88776200000001	430,610			114,195		237,288			(107,653)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/14/2024	03/13/2026	51,093		262.00233500000002	412,720			145,164		260,781			(103,038)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/18/2024	04/17/2026	37,643		254.10636	361,810			144,724		401,061			(90,328)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/20/2025	06/17/2027	28,787		260.27096899999998		247,500		244,765		238,958			(2,735)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/28/2024	03/27/2026	89,882		264.52740799999998	735,420			273,243		356,579			(183,855)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/14/2027	50,872		259.21292799999998		435,600		408,076		441,135			(27,524)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/25/2024	04/24/2026	21,280		253.29374000000001	218,900			89,674		235,176			(54,650)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2024	04/10/2026	66,523		259.801738	531,110			207,316		431,732			(132,594)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/01/2024	01/30/2026	34,468		263.48647099999999	287,560			84,483		139,326			(71,791)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	05/08/2025	05/08/2026	500		0.99099999999999999		11,850		10,125		13,608			(1,725)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	05/08/2025	05/08/2026	2,200		0.96199999999999997		74,800		63,909		86,169			(10,891)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/15/2026	1,000		1.018		21,700		18,958		22,438			(2,742)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/15/2026	4,300		0.99		151,790		132,608		161,029			(19,182)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/24/2026	1,290		395.98412000000002		6,100		4,977		8,377			(1,123)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	05/14/2025	05/14/2026	5,188		387.01188000000002		38,800		33,790		60,952			(5,010)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/24/2026	36,907		389.39729999999997		267,410		218,189		369,004			(49,221)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	5,871		394.86383999999998		40,710		38,697		44,963			(2,013)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	40,079		390.94654000000003		350,110		332,797		389,564			(17,313)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/24/2026	4,388		390.55968000000001		29,580		24,135		40,852			(5,445)				0/0

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	05/14/2025	05/14/2026	1,557		390.86658		9,180		7,995		14,627			(1,185)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	05/14/2025	05/14/2026	32,687		385.08452999997		274,680		239,213		426,005			(35,467)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/13/2026	4,134		363.54563999999	43,050			13,498		123,644			(10,763)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/23/2027	8,517		388.62238000002		93,390		84,795		113,032			(8,595)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	05/14/2025	05/14/2027	13,231		385.47		149,940		140,273		200,372			(9,667)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	03/06/2024	03/06/2026	8,648		368.90994000001	99,840			34,011		215,742			(24,823)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/27/2026	6,712		373.19490000002	74,750			27,735		142,753			(18,662)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/11/2027	5,871		391.33827000002		69,920		68,191		71,643			(1,729)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2025	06/05/2026	3,213		403.43605000002		18,460		17,192		17,909			(1,268)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/15/2026	1,732		403.74585000002		14,280		12,475		13,139			(1,805)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	1,972		404.53275000002		14,880		14,144		14,011			(736)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	24,646		422.38574999997		225,000		213,874		208,712			(11,126)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/25/2025	06/25/2026	32,181		418.91689000002		318,500		314,125		346,228			(4,375)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/15/2026	20,042		434.86540000002		71,280		62,272		59,585			(9,008)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2025	06/05/2026	23,477		424.07319999999		182,400		169,873		174,228			(12,527)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	21,195		436.18124999998		77,400		73,573		69,347			(3,827)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/25/2025	06/25/2026	14,110		435.47966000002		47,310		46,660		52,720			(650)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/25/2025	06/25/2026	1,485		437.49950999999		4,260		4,201		4,752			(59)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2025	06/05/2026	26,443		435.40339999998		95,230		88,689		87,620			(6,541)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/15/2026	30,187		422.74090000001		245,220		214,231		221,740			(30,989)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2025	06/05/2026	3,954		404.65		52,960		49,323		50,880			(3,637)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	3,204		405.34424999999		40,040		38,060		37,834			(1,980)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/25/2025	06/25/2027	1,980		403.97		66,240		65,786		68,233			(454)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2024	04/10/2026	7,042		617.33672000001	147,060			57,404		153,687			(36,714)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/25/2024	01/23/2026	8,068		608.15300000002	138,890			39,464		174,247			(34,675)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2024	01/09/2026	3,579		583.95699999999	91,770			24,337		137,035			(22,943)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/19/2024	01/16/2026	1,316		611.85749999996	21,560			5,926		24,728			(5,390)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/14/2027	3,160		683.73495000003		57,000		53,398		50,354			(3,602)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/23/2027	4,688		667.80376000001		93,240		84,659		95,162			(8,581)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2024	02/06/2026	6,563		608.47248000002	117,950			35,792		147,731			(29,447)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/13/2026	6,151		612.68299999999	115,500			36,213		126,107			(28,875)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2024	01/05/2026	5,648		603.92891999995	111,300			28,782		129,034			(27,710)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	05/01/2025	04/30/2027	1,504		672.74771999996		28,440		26,096		28,354			(2,344)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/25/2025	06/25/2030	200,000		727.54		37,000		36,899		35,420			(101)				0/0

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SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/04/2025	06/04/2030	200,000		710.8		36,120		35,605		37,460			(515)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/18/2025	06/18/2030	700,000		709.9		128,800		128,023		134,470			(777)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/29/2025	05/29/2030	100,000		704.16		17,970		17,655		19,340			(315)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/11/2025	06/11/2030	200,000		719.25		36,740		36,358		37,220			(383)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/23/2025	04/23/2030	1,400,000		676.31		256,060		246,519		311,780			(9,541)				0/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/07/2025	05/07/2030	800,000		685.33		146,800		142,456		170,880			(4,344)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/18/2025	06/17/2032	1,300,000		709.9		346,450		344,958		351,390			(1,492)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/11/2025	06/11/2032	700,000		719.25		185,990		184,607		184,940			(1,383)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/04/2025	06/04/2032	2,800,000		710.8		732,200		724,752		738,640			(7,448)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/23/2025	04/23/2032	4,900,000		676.31		1,298,010		1,263,478		1,477,350			(34,532)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/14/2025	05/14/2032	1,400,000		703.45		362,880		356,207		380,240			(6,673)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/25/2025	06/25/2032	400,000		727.54		107,200		106,990		101,920			(210)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/21/2025	05/21/2032	2,200,000		698.03		575,300		566,297		612,920			(9,003)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/29/2025	05/28/2032	1,100,000		704.16		286,770		283,178		296,780			(3,592)				0/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/16/2025	04/16/2032	900,000		676.43		240,570		233,511		273,600			(7,059)				0/0
SPLV5UE - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/03/2024	04/03/2029	3,200,000		201.02	572,800			430,856		432,000			(56,840)				0/0
SPLV5UE - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/06/2024	03/06/2029	100,000		199.43	19,020			14,015		14,450			(1,887)				0/0
SPLV5UE - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/28/2021	07/28/2028	100,000		203.20699999999999	17,500			7,692		9,750			(1,240)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/23/2025	04/23/2026	977		677.39		4,200		3,415		3,968			(785)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/07/2025	05/07/2026	974		203.03181000000001		5,420		4,616		5,031			(804)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/16/2025	04/16/2027	2,934		203.87653		19,260		17,279		19,255			(1,981)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/14/2025	05/14/2026	45		6625		11,370		9,902		14,063			(1,468)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/11/2025	06/11/2026	44		6753		10,800		10,236		12,498			(564)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/16/2025	04/16/2026	459		6552		157,200		124,810		265,482			(32,390)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/11/2025	06/11/2026	236		6685		94,080		89,169		118,184			(4,911)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/30/2025	04/30/2026	365		6477		144,000		119,868		226,497			(24,132)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/14/2025	05/14/2026	283		6686		100,700		87,698		135,154			(13,002)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/10/2024	04/10/2026	102		6918	50,400			19,592		35,705			(12,531)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/11/2025	06/11/2027	118		6726		61,200		59,605		75,962			(1,595)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/17/2024	04/17/2026	104		6808	48,370			19,268		45,418			(12,026)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/30/2025	04/30/2027	167		6576		81,070		74,286		119,723			(6,784)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2024	03/20/2026	14		6953	7,500			2,699		4,284			(1,865)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/16/2025	04/16/2027	168		6565		79,200		71,052		123,635			(8,148)				0/0

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XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/14/2025	05/14/2027	134		6679		66,690		62,390		87,509			(4,300)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/13/2022	01/13/2027	1,100,000		284.2004	96,800			29,772		14,960			(9,606)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/26/2022	05/26/2027	600,000		269.45170000000 2	71,160			27,075		21,420			(7,061)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/18/2021	02/18/2026	200,000		279.90350000000 1	17,020			2,165		20			(1,689)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/13/2023	07/13/2028	700,000		259.99299999999 9	130,760			79,387		80,570			(12,969)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/03/2021	02/03/2026	800,000		279.94990000000 1	68,400			8,138		80			(6,788)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/23/2020	07/23/2025	300,000		275.23	25,920			313		30			(2,572)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/11/2023	05/11/2028	2,300,000		259.88600000000 2	439,300			251,544		268,410			(43,569)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/29/2023	12/29/2028	1,000,000		262.91829999999 9	226,000			158,138		172,300			(22,414)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/18/2021	11/18/2026	800,000		287.90719999999 9	70,880			19,624		6,720			(7,034)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/14/2021	01/14/2026	300,000		279.71699999999 8	31,800			3,435		30			(3,156)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/23/2022	06/23/2027	200,000		263.54300000000 1	23,360			9,247		8,320			(2,318)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/09/2023	02/09/2028	900,000		257.69049999999 9	169,830			88,732		100,440			(16,853)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/27/2023	04/27/2028	800,000		258.98379999999 7	152,240			86,005		94,560			(15,099)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/10/2021	09/10/2026	800,000		288.9194	72,080			17,230		2,320			(7,153)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/29/2023	06/29/2028	300,000		256.95659999999 8	55,800			33,449		34,050			(5,534)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/19/2022	05/19/2027	300,000		267.20620000000 2	35,460			13,356		11,220			(3,519)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/05/2022	05/05/2027	1,600,000		267.85140000000 1	187,840			69,307		58,560			(18,640)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/04/2023	05/04/2028	800,000		259.4898	152,560			86,771		93,040			(15,131)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/24/2021	06/24/2026	700,000		282.82400000000 1	62,160			12,200		70			(6,168)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/09/2021	12/09/2026	1,600,000		287.45620000000 2	141,600			40,834		9,760			(14,051)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/13/2023	04/13/2028	900,000		260.43540000000 2	171,720			95,693		109,440			(17,031)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/28/2022	04/28/2027	400,000		269.96730000000 2	47,040			17,176		13,440			(4,668)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/16/2021	12/16/2026	1,500,000		288.90649999999 9	133,050			38,879		12,150			(13,203)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/20/2022	10/20/2027	1,700,000		253.387	271,830			125,334		152,320			(26,974)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/24/2021	11/24/2026	400,000		287.2457	35,320			9,895		2,920			(3,505)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2022	06/04/2027	1,600,000		268.08909999999 7	187,840			72,476		58,560			(18,660)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/20/2022	01/20/2027	800,000		279.15960000000 1	70,160			21,848		10,560			(6,962)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/09/2022	06/09/2027	400,000		267.04230000000 1	46,800			18,166		15,120			(4,644)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/26/2021	08/26/2026	300,000		289.18619999999 9	27,000			6,232		690			(2,679)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/07/2023	12/07/2028	1,100,000		257.35180000000 3	205,920			141,605		143,000			(20,423)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/12/2023	10/12/2028	700,000		250.80430000000 1	128,800			84,620		101,920			(12,774)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/27/2023	07/27/2028	600,000		258.63319999999 9	111,600			68,611		78,300			(11,068)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/12/2023	01/12/2028	1,300,000		259.56959999999 8	246,870			125,194		151,710			(24,498)				0/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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 - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/16/2023	11/16/2028	800,000		253.5942	148,320			100,289		122,720			(14,710)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/20/2023	01/20/2028	1,400,000		259.08730000000003	266,280			136,206		154,560			(26,424)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/09/2020	07/09/2025	100,000		273.69	8,640			38		10			(857)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/06/2022	01/06/2027	1,600,000		283.83170000000001	141,120			42,862		19,200			(14,004)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/06/2023	04/06/2028	2,400,000		260.71609999999998	460,320			254,752		272,400			(45,654)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/27/2022	01/27/2027	2,000,000		277.58089999999999	175,000			55,167		27,400			(17,366)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2023	05/25/2028	2,300,000		254.65450000000001	431,710			250,510		297,620			(42,816)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/14/2023	09/14/2028	800,000		256.149	147,920			94,912		97,120			(14,670)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/23/2021	09/23/2026	1,300,000		287.16359999999997	116,740			28,737		2,990			(11,584)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/07/2023	07/07/2028	1,200,000		254.6421	221,880			133,979		179,760			(22,006)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/02/2023	11/02/2028	800,000		250.6173	147,680			98,723		133,440			(14,647)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/08/2020	10/08/2025	200,000		275.85739999999998	17,200			934		20			(1,707)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/07/2021	10/07/2026	500,000		284.16030000000001	44,750			11,359		3,050			(4,441)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/21/2023	09/21/2028	1,300,000		252.22550000000001	238,810			154,147		171,600			(23,685)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/20/2023	04/20/2028	700,000		259.37909999999999	132,720			74,469		84,350			(13,163)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/24/2022	03/24/2027	1,700,000		274.78199999999998	163,200			56,458		32,130			(16,195)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/30/2021	12/30/2026	2,400,000		289.1438	212,400			63,697		28,080			(21,077)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/09/2022	09/09/2027	1,000,000		262.1062	164,700			72,237		65,600			(16,344)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/14/2022	07/14/2027	700,000		263.92169999999999	116,480			47,448		42,210			(11,559)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/21/2022	04/21/2027	700,000		271.11869999999999	82,390			29,767		24,010			(8,176)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/30/2020	12/30/2025	200,000		279.54480000000001	17,160			1,712		20			(1,703)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/13/2022	10/13/2027	1,300,000		254.62819999999999	208,260			95,224		113,880			(20,666)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/08/2023	09/08/2028	1,100,000		255.57849999999999	203,500			129,905		143,330			(20,183)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2020	09/24/2025	100,000		274.31060000000002	8,620			402		10			(855)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2023	08/31/2028	900,000		257.27	166,950			105,842		110,160			(16,558)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/12/2021	11/12/2026	2,000,000		288.03910000000002	177,400			48,532		15,800			(17,604)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/01/2022	09/01/2027	2,100,000		261.4873	345,870			150,180		137,550			(34,322)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/21/2023	12/21/2028	900,000		262.2353	170,010			118,215		130,320			(16,861)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/18/2022	08/18/2027	1,000,000		268.13639999999998	166,400			70,975		55,400			(16,512)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/17/2021	06/17/2026	400,000		281.76839999999999	36,520			7,028		40			(3,624)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/22/2023	11/22/2028	1,500,000		254.09729999999999	278,250			189,058		218,850			(27,596)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/22/2022	12/22/2027	1,500,000		256.53320000000002	283,500			140,507		177,150			(28,132)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/03/2020	12/03/2025	100,000		277.44319999999999	10,850			922		10			(1,077)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/31/2022	03/31/2027	1,900,000		274.97980000000001	181,830			63,601		35,720			(18,043)				D/0

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FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/19/2021	08/19/2026	600,000		289.70949999999999	54,120			12,284		1,680			(5,370)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/07/2022	04/07/2027	600,000		272.83670000000001	56,940			20,135		14,940			(5,650)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/10/2020	12/10/2025	400,000		278.72640000000001	34,320			3,048		40			(3,406)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/09/2023	11/09/2028	900,000		250.6437	166,320			111,822		136,170			(16,495)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/16/2020	07/16/2025	300,000		274.75	25,920			213		30			(2,572)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/30/2021	09/30/2026	800,000		282.7799	71,520			17,880		2,400			(7,097)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/26/2023	10/26/2028	700,000		247.1883	128,240			85,236		116,340			(12,719)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/01/2022	12/01/2027	900,000		259.46190000000001	170,280			82,433		78,120			(16,897)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/08/2023	06/08/2028	1,900,000		257.91629999999998	356,250			209,455		227,240			(35,332)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/10/2023	08/10/2028	700,000		257.28059999999999	130,340			81,132		93,170			(12,927)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/03/2020	12/03/2025	200,000		277.44299999998	17,160			1,458		20			(1,703)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/06/2022	10/06/2027	1,100,000		255.45490000000001	177,650			80,546		93,390			(17,629)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/25/2022	08/25/2027	1,300,000		265.96269999998	215,670			92,819		71,500			(21,401)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/29/2022	09/29/2027	3,000,000		254.79570000000001	484,500			217,813		237,600			(48,078)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/15/2022	12/15/2027	900,000		258.37619999998	170,640			83,917		90,630			(16,933)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/05/2020	11/05/2025	400,000		275.96249999998	34,440			2,398		40			(3,418)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/12/2020	11/12/2025	200,000		274.97000000003	17,160			1,261		20			(1,703)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/16/2023	02/16/2028	1,500,000		256.74849999998	280,800			147,789		166,800			(27,864)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/28/2022	07/28/2027	1,900,000		269.26749999998	317,870			131,923		117,040			(31,543)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/01/2021	07/01/2026	500,000		283.84800000001	44,350			8,875		9,000			(4,401)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/16/2022	06/16/2027	700,000		261.68970000002	80,780			31,665		32,620			(8,016)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/17/2020	12/17/2025	200,000		279.56020000001	16,700			1,547		20			(1,657)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/06/2023	01/06/2028	2,800,000		257.93340000001	527,520			265,784		319,200			(52,347)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/08/2022	07/08/2027	1,000,000		264.25470000001	166,600			67,316		76,000			(16,532)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/23/2023	03/23/2028	400,000		257.58769999998	76,080			41,521		44,960			(7,545)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2023	07/20/2028	900,000		259.5378	167,580			102,384		117,090			(16,620)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/10/2022	11/10/2027	1,000,000		257.50200000001	160,900			76,039		84,800			(15,967)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/17/2023	08/17/2028	800,000		254.2088	148,000			92,693		104,960			(14,678)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/15/2021	07/15/2026	100,000		288.04750000001	8,900			1,849		310			(883)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/30/2023	11/30/2028	400,000		255.18770000001	74,520			50,959		54,000			(7,391)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/10/2022	02/10/2027	600,000		276.87759999997	52,020			16,798		8,220			(5,162)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/24/2023	02/24/2028	2,600,000		254.40209999999	485,160			257,475		307,320			(48,144)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/03/2022	02/03/2027	900,000		279.85570000001	78,750			25,127		11,880			(7,815)				0/0

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FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/03/2022	11/03/2027	100,000		254.54810000000001	15,910			7,458		10,470			(1,579)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/11/2022	08/11/2027	1,600,000		267.76960000000003	267,520			113,080		101,280			(26,547)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/30/2022	12/30/2027	600,000		255.44569999999999	130,800			65,400		82,440			(12,980)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/27/2022	10/27/2027	1,500,000		256.22500000000002	241,350			112,207		137,400			(23,950)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/22/2020	10/22/2025	1,400,000		274.1062	120,400			7,459		140			(11,948)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/23/2023	06/23/2028	900,000		256.92160000000001	168,300			100,334		105,030			(16,692)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/22/2021	07/22/2026	1,100,000		289.12560000000002	100,760			21,323		5,940			(9,999)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/28/2021	10/28/2026	1,100,000		285.44159999999999	97,900			25,978		8,800			(9,715)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2022	11/17/2027	700,000		257.36950000000002	114,030			54,327		65,240			(11,315)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/19/2020	11/19/2025	700,000		276.37549999999999	60,130			4,648		70			(5,967)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/18/2023	05/18/2028	2,500,000		258.09949999999998	473,500			272,944		297,250			(46,961)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/22/2022	09/22/2027	1,200,000		256.55739999999997	194,280			86,595		89,400			(19,279)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/15/2022	09/15/2027	900,000		259.49270000000001	146,610			64,785		60,210			(14,548)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/03/2023	08/03/2028	500,000		257.62639999999999	92,650			57,316		60,400			(9,189)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/23/2022	11/23/2027	1,200,000		258.15339999999998	225,120			107,993		117,240			(22,339)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/04/2022	08/04/2027	300,000		269.04930000000002	50,280			21,060		15,690			(4,989)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/02/2021	09/02/2026	800,000		291.86090000000002	72,160			16,932		2,400			(7,161)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/16/2021	09/16/2026	600,000		289.3039	54,120			13,115		1,140			(5,370)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/12/2022	05/12/2027	400,000		267.34859999999998	47,200			17,596		15,120			(4,684)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/27/2020	08/27/2025	1,500,000		275.96620000000001	129,300			4,041		150			(12,831)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/19/2023	10/19/2028	700,000		248.36840000000001	127,890			84,513		105,560			(12,684)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/04/2021	11/04/2026	1,100,000		288.25839999999999	97,790			26,324		10,780			(9,704)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/21/2022	07/21/2027	1,100,000		266.1275	183,040			75,263		74,030			(18,164)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/21/2021	10/21/2026	1,100,000		283.9101	97,900			25,602		6,710			(9,715)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/01/2020	10/01/2025	200,000		276.0521	17,240			870		20			(1,711)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/14/2022	04/14/2027	300,000		271.64330000000001	28,530			10,198		7,800			(2,831)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/30/2023	03/30/2028	1,800,000		257.98869999999999	341,460			187,663		203,220			(33,865)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/24/2023	08/24/2028	1,000,000		254.41980000000001	184,700			116,386		126,200			(18,318)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/09/2021	07/09/2026	200,000		287.41770000000002	17,820			3,644		1,840			(1,768)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/11/2021	02/11/2026	200,000		281.40370000000001	17,080			2,107		20			(1,695)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/02/2023	06/02/2028	900,000		257.59300000000002	169,470			99,082		107,640			(16,808)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2023	10/05/2028	700,000		249.35069999999999	128,730			84,080		104,370			(12,767)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/30/2022	06/30/2027	700,000		264.24470000000002	116,830			46,694		35,140			(11,593)				0/0

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FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/14/2023	12/14/2028	200,000		261.733	37,660			26,042		26,520			(3,735)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/02/2021	12/02/2026	1,200,000		285.98540000000003	106,440			30,286		6,720			(10,562)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/07/2021	01/07/2026	200,000		279.82229999999998	10,300			1,073		20			(1,022)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/25/2020	11/25/2025	100,000		277.24889999999999	8,580			691		10			(851)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/08/2022	12/08/2027	400,000		258.45299999999997	75,640			36,908		35,600			(7,506)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/10/2022	11/09/2029	500,000		257.50200000001	114,750			71,528		76,450			(8,132)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/20/2022	01/19/2029	600,000		279.15960000001	79,020			40,160		28,440			(5,600)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/04/2021	11/03/2028	1,100,000		288.25839999999999	147,290			70,415		44,220			(10,438)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/08/2023	09/06/2030	400,000		255.57849999999999	107,760			79,902		84,840			(7,640)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/31/2022	03/29/2029	700,000		274.97980000001	100,100			53,598		41,090			(7,097)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/29/2022	09/28/2029	800,000		254.79570000001	184,160			111,765		117,040			(13,051)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/11/2021	02/11/2028	200,000		281.40370000001	25,820			9,655		5,500			(1,830)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/29/2023	06/28/2030	100,000		256.95659999999998	27,200			19,415		19,560			(1,928)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/29/2023	12/27/2030	1,400,000		262.91829999999999	418,460			328,638		344,960			(29,668)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/15/2022	09/14/2029	600,000		259.49270000001	140,040			84,221		81,360			(9,925)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2023	08/30/2030	700,000		257.27	189,280			139,774		143,080			(13,414)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/09/2022	09/07/2029	300,000		262.1062	70,830			42,420		40,530			(5,022)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/26/2021	08/25/2028	300,000		289.18619999999999	40,710			18,347		9,060			(2,885)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/05/2022	05/04/2029	800,000		267.85140000001	151,200			83,059		77,360			(10,715)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/13/2022	01/12/2029	200,000		284.2004	26,460			13,375		9,280			(1,875)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/21/2023	09/20/2030	800,000		252.22550000001	213,360			159,310		169,680			(15,121)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/24/2021	11/24/2028	400,000		287.2457	53,080			25,802		14,960			(3,760)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2020	09/24/2027	200,000		274.31060000002	26,200			8,361		4,420			(1,857)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/19/2020	11/19/2027	100,000		276.37549999999999	13,050			4,450		2,740			(925)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/18/2023	05/17/2030	1,200,000		258.09949999999998	332,760			232,046		242,520			(23,582)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/22/2022	12/21/2029	1,600,000		256.53320000002	443,200			283,551		324,480			(31,409)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2023	10/04/2030	600,000		249.35069999999999	159,840			120,224		137,220			(11,328)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/30/2023	11/29/2030	400,000		255.18770000001	108,560			84,034		86,400			(7,694)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/09/2022	06/08/2029	500,000		267.04230000001	94,150			53,010		48,700			(6,672)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/13/2023	07/12/2030	800,000		259.99299999999999	218,480			157,145		158,560			(15,484)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/02/2021	12/01/2028	1,100,000		285.98540000003	147,290			72,030		39,270			(10,438)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/16/2021	09/15/2028	1,300,000		289.3039	176,670			81,072		38,610			(12,520)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/23/2021	09/22/2028	200,000		287.16359999999997	27,080			12,501		6,200			(1,919)				0/0

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FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/22/2023	11/22/2030	800,000		254.09729999999999	215,920			166,482		181,760			(15,296)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/20/2020	08/20/2027	100,000		276.51	13,170			4,022		2,060			(933)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/12/2020	11/12/2027	100,000		274.97000000000003	13,040			4,411		2,850			(924)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/09/2023	02/08/2030	100,000		257.69049999999999	27,690			18,247		19,570			(1,962)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/24/2023	08/23/2030	700,000		254.41980000000001	188,160			138,431		145,180			(13,335)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/17/2023	08/16/2030	1,200,000		254.2088	323,040			236,778		255,240			(22,894)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/08/2023	06/07/2030	1,600,000		257.91629999999998	438,880			309,656		324,320			(31,103)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/16/2022	06/15/2029	100,000		261.68970000000002	18,520			10,478		10,550			(1,313)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/02/2021	09/01/2028	100,000		291.86090000000002	13,620			6,175		3,030			(965)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/14/2022	07/13/2029	200,000		263.92169999999999	47,820			27,580		26,180			(3,389)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/21/2022	04/20/2029	200,000		271.11869999999999	37,980			20,656		18,960			(2,692)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/11/2022	08/10/2029	1,100,000		267.76960000000003	265,210			155,865		147,400			(18,795)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/12/2023	01/11/2030	400,000		259.56959999999998	111,640			72,343		80,880			(7,912)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/16/2023	11/15/2030	500,000		253.5942	134,750			103,569		117,550			(9,550)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/26/2023	01/25/2030	500,000		259.65300000000002	139,500			91,161		96,000			(9,886)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/12/2021	11/09/2028	200,000		288.03910000000002	26,700			12,837		7,580			(1,894)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2023	09/27/2030	700,000		251.25550000000001	186,410			139,698		150,150			(13,211)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/27/2023	04/26/2030	1,400,000		258.98379999999997	391,160			269,554		283,080			(27,721)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2023	05/24/2030	2,000,000		254.65450000000001	548,800			384,203		423,800			(38,893)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/04/2023	05/03/2030	1,300,000		259.4898	364,130			251,925		260,260			(25,806)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/19/2023	10/18/2030	200,000		248.36840000000001	52,800			40,003		45,960			(3,742)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/15/2022	12/14/2029	600,000		258.37619999999998	167,160			106,488		111,060			(11,847)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/25/2022	08/24/2029	700,000		265.96269999999998	166,390			98,700		87,430			(11,792)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/12/2023	10/11/2030	200,000		250.80430000000001	53,360			40,281		45,140			(3,782)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/06/2022	01/05/2029	300,000		283.83170000000001	39,750			19,984		13,350			(2,817)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/28/2022	07/27/2029	400,000		269.26749999999998	97,160			56,569		53,000			(6,886)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/14/2023	09/13/2030	400,000		256.149	107,600			80,047		81,080			(7,626)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/30/2023	03/29/2030	300,000		257.98869999999999	83,490			56,619		58,950			(5,917)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/18/2021	11/17/2028	400,000		287.90719999999999	53,280			25,764		15,440			(3,776)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/30/2022	06/29/2029	300,000		264.24470000000002	71,940			41,097		36,150			(5,098)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/13/2023	04/12/2030	1,000,000		260.43540000000002	280,600			191,828		206,500			(19,886)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/21/2021	10/20/2028	200,000		283.9101	26,740			12,637		7,420			(1,895)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/23/2023	06/21/2030	1,000,000		256.92160000000001	273,800			194,759		199,000			(19,412)				0/0

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FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/13/2022	10/12/2029	200,000		254.62819999999999	45,600			27,924		30,980			(3,232)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/02/2023	05/31/2030	700,000		257.59300000000002	193,060			135,739		141,890			(13,687)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/06/2022	10/05/2029	200,000		255.45490000000001	46,060			28,080		30,500			(3,264)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/10/2023	08/09/2030	1,500,000		257.28059999999999	408,000			297,933		324,300			(28,915)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/21/2023	12/20/2030	1,200,000		262.2353	367,800			287,731		304,560			(26,066)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/20/2023	01/18/2030	500,000		259.08730000000003	139,800			91,010		97,600			(9,911)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/22/2022	09/21/2029	500,000		256.55739999999997	115,700			69,900		71,150			(8,200)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/10/2021	09/08/2028	300,000		288.9194	40,770			18,604		9,330			(2,890)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/19/2022	05/18/2029	100,000		267.20620000000002	19,070			10,580		9,730			(1,351)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/06/2023	04/05/2030	900,000		260.71609999999998	253,980			172,933		178,290			(17,999)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2022	11/16/2029	500,000		257.36950000000002	115,400			72,249		80,850			(8,178)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/17/2020	12/17/2027	100,000		279.56020000000001	13,030			4,587		2,620			(923)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/07/2021	01/07/2028	300,000		279.82229999999998	38,880			14,005		9,000			(2,755)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/26/2023	10/25/2030	200,000		247.1883	52,980			40,285		49,080			(3,755)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/01/2022	11/30/2029	1,100,000		259.46190000000001	305,470			192,922		187,880			(21,648)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/14/2022	04/13/2029	100,000		271.64330000000001	14,130			7,646		6,740			(1,001)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/27/2023	07/26/2030	1,000,000		258.63319999999999	271,800			196,986		214,000			(19,262)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/11/2023	05/10/2030	800,000		259.88600000000002	224,400			155,868		160,560			(15,903)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/06/2023	01/04/2030	800,000		257.93340000000001	221,040			142,685		159,040			(15,671)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/30/2021	09/29/2028	300,000		282.7799	40,380			18,751		10,110			(2,862)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2023	07/19/2030	1,800,000		259.5378	490,140			353,883		385,200			(34,736)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/16/2023	02/15/2030	1,100,000		256.74849999999998	301,400			199,439		214,170			(21,360)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/07/2023	12/06/2030	900,000		257.35199999999998	245,880			191,005		190,260			(17,425)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/16/2021	12/15/2028	500,000		288.90649999999999	66,900			33,083		18,950			(4,741)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/02/2023	11/01/2030	2,100,000		250.6173	562,590			429,322		521,010			(39,870)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/23/2021	12/22/2028	800,000		288.4769	107,120			53,266		33,920			(7,592)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/24/2023	02/22/2030	1,500,000		254.40209999999999	409,350			272,098		301,350			(29,022)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/21/2022	07/20/2029	400,000		266.1275	95,560			55,375		55,360			(6,772)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/23/2023	03/22/2030	500,000		257.58800000000002	139,600			94,287		97,950			(9,893)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/14/2023	12/13/2030	200,000		261.733	55,060			42,923		43,120			(3,902)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/28/2021	10/27/2028	2,500,000		285.44159999999999	334,750			159,118		97,250			(23,723)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/20/2022	10/19/2029	100,000		253.387	22,750			13,994		15,620			(1,612)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/28/2022	04/27/2029	100,000		269.96730000000002	18,960			10,363		9,360			(1,344)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/03/2023	08/02/2030	200,000		257.62639999999999	53,980			39,270		40,640			(3,826)				0/0

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FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/10/2022	02/09/2029	300,000		276.87759999999997	39,000			20,141		14,520			(2,764)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/08/2022	07/06/2029	400,000		264.25470000000001	95,680			54,942		59,000			(6,783)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/27/2022	01/26/2029	1,300,000		277.58089999999999	170,690			87,216		62,920			(12,097)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2022	06/06/2029	300,000		268.08909999999997	56,730			31,884		28,920			(4,019)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/04/2022	08/03/2029	300,000		269.04930000000002	72,540			42,433		36,780			(5,141)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/30/2022	12/28/2029	1,600,000		255.44569999999999	445,120			286,111		332,320			(31,558)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/26/2022	05/25/2029	500,000		269.45170000000002	95,700			53,358		47,850			(6,782)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/23/2022	11/23/2029	900,000		258.15339999999998	247,320			155,458		163,890			(17,521)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/24/2022	03/23/2029	200,000		274.78199999999998	28,640			15,262		11,780			(2,030)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/08/2022	12/07/2029	1,000,000		258.45299999999997	277,900			176,272		172,700			(19,695)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/13/2020	08/13/2027	200,000		275.24	26,300			7,960		4,560			(1,864)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/12/2022	05/11/2029	300,000		267.34859999999998	57,060			31,501		29,400			(4,044)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/27/2022	10/26/2029	1,200,000		256.22539999999998	275,160			170,009		191,640			(19,500)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/02/2023	02/01/2030	1,100,000		261.26479999999998	308,440			202,406		209,440			(21,859)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/20/2023	04/18/2030	1,600,000		259.37909999999999	445,120			305,464		327,840			(31,558)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/09/2021	12/08/2028	300,000		287.45620000000002	40,050			19,696		10,740			(2,838)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/07/2023	07/05/2030	600,000		254.6421	161,820			115,993		139,980			(11,473)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/09/2023	11/08/2030	200,000		250.6437	53,660			41,096		46,280			(3,803)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/07/2021	10/06/2028	200,000		284.16030000000001	26,940			12,584		7,420			(1,909)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/18/2022	08/17/2029	500,000		268.13639999999998	119,900			70,795		62,850			(8,497)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/03/2022	11/02/2029	500,000		254.54810000000001	113,050			70,158		86,300			(8,012)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/24/2021	06/23/2028	300,000		282.82400000000001	41,100			17,509		9,420			(2,913)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/23/2022	06/22/2029	400,000		263.54300000000001	95,640			54,373		50,240			(6,778)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/15/2023	06/14/2030	400,000		259.48700000000002	109,440			77,516		79,080			(7,756)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/07/2022	04/06/2029	200,000		272.83670000000001	28,260			15,214		13,240			(2,003)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/07/2023	07/07/2025	47,910		255.1514	358,680			2,952		416,633			(89,055)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/10/2023	08/08/2025	45,476		259.85340600000001	305,370			15,962		198,924			(76,027)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/24/2023	08/22/2025	101,014		254.41980000000001	776,140			55,515		948,109			(193,234)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2023	08/29/2025	29,541		257.52760000000001	226,480			18,380		194,332			(56,386)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/03/2023	08/01/2025	65,211		257.88400000000001	500,640			21,348		393,925			(124,644)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2023	09/26/2025	72,834		253.01428899999999	497,760			59,567		783,420			(123,926)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/26/2023	10/24/2025	89,406		248.177053	627,640			99,283		1,370,918			(156,263)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/07/2023	12/05/2025	58,286		256.83710000000002	471,000			101,715		451,909			(117,264)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/14/2023	09/12/2025	67,539		256.14859999999999	522,460			52,462		530,957			(130,076)				0/0

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FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/14/2023	12/12/2025	51,579		261.7328	414,450			93,494		234,459			(103,185)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/21/2023	09/19/2025	56,299		251.97329999999999	433,100			47,659		660,622			(107,828)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/27/2023	07/25/2025	32,865		259.9264	238,850			7,885		135,289			(59,466)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/30/2023	11/28/2025	50,943		254.932512	401,700			82,882		469,576			(100,011)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/13/2023	07/11/2025	40,770		261.29300000000001	298,920			4,112		109,742			(74,422)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/12/2023	10/10/2025	76,952		246.039018	758,490			105,375		1,342,851			(188,840)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/08/2023	09/08/2025	51,648		256.08965699999999	388,080			36,732		406,735			(96,355)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2023	07/18/2025	72,051		257.721	626,450			14,649		442,005			(155,966)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/21/2023	12/19/2025	49,574		259.35071199999999	466,700			109,774		301,225			(116,194)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/22/2023	11/21/2025	56,671		253.58910499999999	450,720			88,534		585,215			(112,061)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/29/2023	12/29/2025	61,294		262.65538199999997	502,320			124,719		262,820			(124,719)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/02/2023	10/31/2025	55,862		250.6173	422,800			70,951		726,648			(105,264)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/17/2023	08/15/2025	127,454		253.9546	994,680			61,569		1,252,786			(247,644)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2023	10/03/2025	59,755		252.093558	381,440			49,320		695,078			(94,967)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/16/2023	11/14/2025	69,402		253.5942	533,280			99,761		716,085			(132,770)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/09/2023	11/07/2025	33,514		248.13726299999999	293,160			52,019		514,278			(72,988)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/19/2023	10/17/2025	64,018		249.113505	457,920			68,027		925,365			(114,008)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/30/2026	6,566		942.3415	186,620			54,602		134,709			(46,399)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/13/2026	6,321		950.11919999999998	173,400			54,068		107,283			(43,112)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/02/2026	3,751		926.56830000000002	112,350			28,669		111,095			(28,049)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2024	01/09/2026	6,069		362.83247	65,120			17,175		183,675			(16,191)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/24/2026	4,975		402.05		29,538		24,101		34,498			(5,437)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	GS-	05/21/2025	05/21/2026	1,978		437.61489999999998		6,080		5,412		6,968			(668)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	GS-	05/21/2025	05/21/2026	21,511		433.97485		86,130		76,665		96,583			(9,465)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	GS-	05/21/2025	05/21/2026	25,714		422.65025000000003		209,040		186,069		225,475			(22,971)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/24/2026	23,380		432.20375000000001		80,840		65,960		100,502			(14,880)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/24/2026	24,126		423.35865000000001		151,320		123,467		181,165			(27,853)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/24/2026	1,741		400.03975000000003		30,450		24,845		32,821			(5,605)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/14/2025	05/14/2026	1,503		929.14847999999995		31,500		27,433		48,402			(4,067)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/04/2025	06/04/2026	3,090		949.99940000000004		42,050		39,046		58,793			(3,004)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/18/2025	06/18/2026	12,912		938.79384000000005		237,160		229,973		338,576			(7,187)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/29/2025	05/29/2026	2,781		947.58255999999994		36,660		33,437		56,136			(3,223)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2026	1,707		948.55772000000002		24,800		23,505		35,163			(1,295)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/18/2025	06/18/2026	1,601		950.97379999999998		21,600		20,945		31,977			(655)				0/0

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BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/29/2025	05/29/2026	4,707		928.92935999999997		99,000		90,297		143,422			(8,703)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2026	6,433		911.90913		190,200		161,984		272,681			(28,216)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/21/2025	05/21/2026	3,765		947.67426		51,450		45,796		88,857			(5,654)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2026	12,269		934.49806999999998		253,000		239,794		344,606			(13,206)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/04/2025	06/04/2026	15,875		935.02404000000001		314,390		291,934		424,711			(22,456)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2026	3,109		945.44204999999999		41,760		35,565		65,734			(6,195)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/21/2025	05/21/2026	11,832		936.45917999999995		215,600		191,908		355,488			(23,692)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/14/2025	05/14/2026	11,915		931.94712000000004		233,100		203,002		362,568			(30,098)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2024	01/09/2026	4,361		943.83029999999997	105,370			27,790		82,398			(26,198)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2027	2,667		932.62345000000005		75,750		73,776		95,929			(1,974)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/04/2025	06/04/2027	7,245		935.02404000000001		195,160		188,200		244,859			(6,960)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/21/2025	05/21/2027	5,271		933.65540999999996		139,650		131,987		202,669			(7,663)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2027	2,037		930.53853000000004		53,770		49,787		74,643			(3,983)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/14/2025	05/14/2027	6,977		931.94712000000004		183,950		172,090		260,166			(11,860)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/29/2025	05/28/2027	2,460		931.72734000000003		65,780		62,889		87,782			(2,891)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/18/2025	06/17/2027	4,268		935.98307999999997		113,600		111,881		148,292			(1,719)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2026	19		44568		9,176		7,815		20,636			(1,361)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/23/2025	04/23/2026	18		39646		13,475		10,958		20,879			(2,517)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2026	19		41032		15,512		13,211		21,397			(2,301)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/29/2025	05/29/2026	28		42174		21,276		19,406		26,382			(1,870)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/30/2025	04/30/2026	12		40141		12,095		10,068		16,994			(2,027)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/23/2025	04/23/2026	13		42656		8,610		7,002		26,409			(1,608)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/29/2025	05/29/2026	104		45213		52,228		47,637		99,516			(4,591)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2026	19		40497		14,504		12,352		18,880			(2,152)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/23/2025	04/23/2026	124		41745		124,754		101,448		346,932			(23,306)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2026	163		43375		138,757		118,172		291,268			(20,585)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/30/2025	04/30/2026	22		43516		14,589		12,144		35,330			(2,445)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/23/2025	04/23/2026	18		43369		8,568		6,967		28,055			(1,601)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/29/2025	05/29/2026	21		46015		6,642		6,058		13,288			(584)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2026	12		45349		3,735		3,181		8,420			(554)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/23/2025	04/23/2026	28		39250		20,141		16,378		29,439			(3,763)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/30/2025	04/30/2026	106		42947		91,289		75,991		210,420			(15,298)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/30/2025	04/30/2026	17		41320		8,463		7,045		12,465			(1,418)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/01/2025	05/01/2026	45		20519		16,893		14,108		25,171			(2,785)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	04/17/2025	04/17/2026	27		19719		8,565		6,880		15,264			(1,685)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/01/2025	05/01/2026	293		19708		130,210		108,747		180,223			(21,463)				0/0

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NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/22/2025	05/22/2026	81		21661		33,082		29,538		40,264			(3,545)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2025	05/08/2026	25		20886		11,150		9,527		15,916			(1,623)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2025	05/08/2026	90		20405		43,776		37,402		60,866			(6,374)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/22/2025	05/22/2026	279		21155		160,716		143,496		193,321			(17,220)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2025	05/08/2026	289		20043		127,136		108,624		171,526			(18,512)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/22/2025	05/22/2026	24		22421		7,935		7,085		9,995			(850)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	04/17/2025	04/17/2026	88		18824		31,200		25,064		49,888			(6,136)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	04/17/2025	04/17/2026	372		18441		154,020		123,728		237,925			(30,292)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2026	251		1986		7,330		6,243		10,774			(1,087)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/04/2025	06/04/2026	334		2155		30,240		28,080		39,615			(2,160)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/21/2025	05/21/2026	782		2173		47,552		42,327		77,840			(5,225)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2026	704		2109		50,288		42,828		91,389			(7,460)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/21/2025	05/21/2026	684		2190		37,576		33,447		62,046			(4,129)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2026	251		2177		12,135		10,335		22,053			(1,800)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2026	251		2179		11,985		10,207		22,323			(1,778)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/23/2025	04/23/2026	469		1990		44,730		36,374		97,125			(8,356)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/21/2025	05/21/2026	342		2239		13,622		12,125		23,006			(1,497)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/04/2025	06/04/2026	334		2283		14,098		13,091		19,122			(1,007)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/15/2025	05/15/2026	1,432		2122		73,050		63,818		83,544			(9,232)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2025	04/24/2026	1,481		1946		61,538		50,211		84,148			(11,327)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2025	04/24/2026	358		1950		7,322		5,974		9,803			(1,348)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	06/05/2025	06/05/2026	1,621		2099		85,714		79,827		95,646			(5,887)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/22/2025	05/22/2026	244		2119		10,965		9,790		13,462			(1,175)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/22/2025	05/22/2026	244		2205		7,360		6,571		9,317			(789)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	04/17/2025	04/17/2026	2,233		1877		112,980		90,760		167,432			(22,220)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	06/05/2025	06/05/2026	429		2148		19,665		18,314		22,166			(1,351)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/22/2025	05/22/2026	1,222		2041		61,550		54,955		73,507			(6,595)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	04/17/2025	04/17/2026	372		1946		13,832		11,112		21,367			(2,720)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/30/2025	05/29/2026	339		2120		14,770		13,583		17,305			(1,187)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/30/2025	05/29/2026	242		2203		8,370		7,698		10,059			(672)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	04/17/2025	04/17/2026	691		1914		27,066		21,743		40,881			(5,323)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/30/2025	05/29/2026	1,162		2095		59,616		54,827		69,470			(4,789)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/15/2025	05/15/2026	334		2162		13,461		11,760		15,498			(1,701)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2026	1,282		388.35036000000 2		11,650		11,042		14,402			(608)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2026	1,282		394.58891999999 97		8,000		7,582		10,146			(418)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	06/18/2025	06/18/2026	32,244		389.59769		287,280		278,575		340,797			(8,705)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	06/18/2025	06/18/2026	1,791		400.53924999999 998		7,910		7,670		9,830			(240)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2026	40,266		389.52008999999 998		342,260		324,395		424,940			(17,865)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	06/18/2025	06/18/2026	2,047		391.55153999999 999		16,240		15,748		19,445			(492)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2026	5,642		393.41919000000 001		37,840		35,865		47,838			(1,975)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/16/2026	6,088		361.39	66,880			18,357		195,623			(16,697)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2024	02/06/2026	6,313		363.96566999999 999	70,840			21,496		187,564			(17,686)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	02/28/2024	02/27/2026	6,593		363.63600000000 002	73,920			24,471		198,237			(18,378)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2027	5,899		389.52008999999 998		70,840		68,994		83,876			(1,846)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	03/20/2024	03/20/2026	3,239		371.22095999999 999	35,280			12,697		75,253			(8,772)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2024	02/23/2026	5,759		364.26537000000 002	64,470			21,017		169,704			(16,051)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	06/18/2025	06/17/2027	6,142		391.55153999999 999		70,560		69,492		81,235			(1,068)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2024	01/16/2026	6,069		362.11752000000 001	67,760			18,625		190,788			(16,940)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/07/2024	02/06/2026	1,640		359.00675999999 999	65,400			19,764		93,050			(16,260)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/28/2024	02/27/2026	1,351		376.76179999999 999	42,000			13,904		54,524			(10,442)				0/0

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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 - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2026	2,146		387.38076000000 001	58,080			23,695		69,878			(14,440)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/14/2024	02/13/2026	2,464		365.58521999999 999	86,130			26,856		124,788			(21,414)				0/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/21/2025	05/21/2026	860		688.25757999999 996		26,760		23,819		41,484			(2,941)				0/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/14/2025	05/14/2026	711		704.15345000000 002		20,850		18,158		31,317			(2,692)				0/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/29/2025	05/29/2026	852		706.97663999999 997		25,140		22,930		37,700			(2,210)				0/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2026	695		717.81150000000 002		21,900		20,757		29,480			(1,143)				0/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/16/2025	04/16/2026	739		675.75356999999 997		20,400		16,197		36,844			(4,203)				0/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2026	730		687.38598999999 999		20,650		17,587		35,670			(3,063)				0/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/23/2025	04/23/2026	2,805		680.36785999999 995		79,230		64,429		145,175			(14,801)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/29/2025	05/29/2026	5,254		706.27247999999 997		235,320		214,633		344,037			(20,687)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/23/2025	04/23/2026	6,643		676.98631		292,500		237,857		539,609			(54,643)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/14/2025	05/14/2026	5,260		702.04309999999 998		243,090		211,702		353,542			(31,388)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2026	1,897		691.49797000000 001		79,560		67,757		138,813			(11,803)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/16/2025	04/16/2026	3,992		675.07713999999 999		178,740		141,912		331,297			(36,828)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/21/2025	05/21/2026	4,584		695.23788000000 002		213,120		189,700		328,318			(23,420)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2026	2,642		719.25		123,310		116,873		159,431			(6,437)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/23/2025	04/23/2027	2,805		676.31		165,300		149,881		295,128			(15,419)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/14/2025	05/14/2027	2,985		697.82240000000 002		189,210		177,011		277,831			(12,199)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/29/2025	05/28/2027	2,840		706.27247999999 997		171,800		164,248		251,756			(7,552)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2027	1,390		720.68849999999 998		86,200		83,953		114,745			(2,247)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/21/2025	05/21/2027	2,722		694.53985		169,100		159,822		259,758			(9,278)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/16/2025	04/16/2027	1,478		689.95860000000 005		79,300		71,142		142,907			(8,158)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2027	2,626		686.01532999999 995		156,420		144,833		263,133			(11,587)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/18/2025	06/18/2026	74		6746		16,950		16,436		21,333			(514)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/21/2025	05/21/2026	585		6709		205,530		182,944		287,045			(22,586)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/18/2025	06/18/2026	563		6786		188,100		182,400		241,083			(5,700)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/18/2025	06/17/2027	104		6780		50,120		49,362		63,782			(758)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/02/2026	14		6906	7,290			2,758		4,677			(1,815)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/21/2025	05/21/2027	105		6702		52,290		49,421		71,194			(2,869)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2025	04/23/2026	13,277		926.36544000000 004		225,090		183,040		409,082			(42,050)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2025	04/30/2026	2,565		952.09245999999 996		29,040		24,173		41,453			(4,867)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2025	04/30/2026	8,978		933.40566000000 001		169,680		141,245		235,813			(28,435)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2025	04/23/2026	2,051		936.54528000000 005		26,030		21,167		49,892			(4,863)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2025	04/30/2027	4,489		933.40566000000 001		123,900		113,533		152,234			(10,367)				0/0

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BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2025	04/23/2027	5,181		925.44		134,880		122,299		198,547			(12,581)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2024	02/20/2026	11,221		947.23629000000005	305,806			98,702		150,348			(76,346)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/18/2024	01/16/2026	6,277		938.01022	174,699			47,952		133,806			(43,615)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2024	03/13/2026	6,794		954.00864000000001	199,940			70,034		101,384			(49,710)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2024	02/27/2026	5,777		941.54780000000005	186,010			61,577		117,993			(46,247)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2026	8,110		937.16189999999995	223,896			89,189		202,839			(55,666)				D/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2024	02/26/2027	735		944.40380000000005	26,467			14,663		20,429			(4,387)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2026	33		43251		34,090		31,749		39,832			(2,341)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2026	139		42574		165,967		154,568		191,077			(11,399)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2026	12		44605		9,640		8,978		11,775			(662)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2026	37		22000		16,264		15,147		18,703			(1,117)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2026	32		22615		14,672		13,946		16,268			(726)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2026	242		21935		134,037		127,409		146,821			(6,628)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/15/2026	323		21378		156,216		136,474		186,797			(19,742)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2026	37		22926		14,592		13,590		17,364			(1,002)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2026	255		21957		140,085		130,464		162,036			(9,621)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/15/2026	38		22232		20,112		17,570		25,107			(2,542)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2026	234		2211		9,335		8,873		9,680			(462)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2026	234		2247		10,245		9,738		10,672			(507)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2026	1,262		2166		49,518		47,069		51,155			(2,449)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	05/21/2025	05/21/2026	201		3268		10,020		8,919		10,478			(1,101)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	05/21/2025	05/21/2026	167		3035		10,100		8,990		11,494			(1,110)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	05/21/2025	05/21/2026	837		3185		62,250		55,409		71,635			(6,841)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	05/21/2025	05/21/2026	167		2952		10,700		9,524		11,637			(1,176)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	04/16/2025	04/16/2026	24,930		431.21474999999998		80,000		63,516		71,144			(16,484)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	04/16/2025	04/16/2026	1,246		434.02265999999997		3,150		2,501		2,707			(649)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	04/16/2025	04/16/2026	25,677		417.57632999999998		214,240		170,097		217,699			(44,143)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/15/2025	05/15/2026	92		5569		7,500		6,552		5,694			(948)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/02/2025	04/30/2026	530		5216		83,160		69,993		86,921			(13,167)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/15/2025	05/15/2026	831		5342		126,000		110,077		105,964			(15,923)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/18/2025	06/18/2026	12		42087		7,100		6,885		8,713			(215)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/18/2025	06/18/2026	33		45841		10,920		10,589		24,160			(331)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/18/2025	06/18/2026	121		44280		95,370		92,480		181,612			(2,890)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/18/2025	06/18/2026	12		40780		14,100		13,673		16,657			(427)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/18/2025	06/18/2026	24		45714		8,500		8,242		18,441			(258)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2025	06/18/2026	222		21691		95,520		93,397		106,286			(2,123)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2025	06/18/2026	42		22535		24,300		23,760		28,461			(540)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2025	06/18/2026	79		22427		39,950		39,062		46,202			(888)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/30/2025	05/29/2026	187		21597		93,200		85,713		110,197			(7,487)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	05/30/2025	05/29/2026	3,400		1.008		96,220		88,490		104,755			(7,730)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	06/26/2025	06/26/2026	3,800		1.018		106,400		105,231		104,441			(1,169)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	06/26/2025	06/26/2026	500		1.0129999999999999		11,600		11,473		11,256			(127)				D/0

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S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/11/2025	06/11/2026	754		3223		59,110		56,025		63,170			(3,085)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/11/2025	06/11/2026	164		3077		10,550		9,999		10,850			(551)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	05/07/2025	05/07/2026	893		3033		109,720		93,443		143,559			(16,277)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	05/07/2025	05/07/2026	206		2881		9,000		7,665		12,183			(1,335)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	05/07/2025	05/07/2026	172		3196		11,150		9,496		12,332			(1,654)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	05/07/2025	05/07/2026	206		3199		13,200		11,242		14,548			(1,958)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/11/2025	06/11/2026	164		3348		6,900		6,540		6,913			(360)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2025	06/18/2026	1,223		3037		106,560		104,192		116,894			(2,368)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/05/2025	06/05/2026	199		3115		13,980		13,020		15,471			(960)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/08/2025	05/08/2026	1,594		2949		101,520		86,738		124,121			(14,782)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2025	06/18/2026	165		3137		11,300		11,049		12,526			(251)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	04/24/2025	04/24/2026	1,125		2835		130,880		106,789		182,105			(24,091)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	04/24/2025	04/24/2026	211		2983		9,360		7,637		13,173			(1,723)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/08/2025	05/08/2026	271		2984		22,640		19,344		27,836			(3,296)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/05/2025	06/05/2026	1,523		3006		89,700		83,539		97,983			(6,161)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2025	06/18/2026	165		3110		11,100		10,853		12,255			(247)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/08/2025	05/08/2026	170		3114		8,750		7,476		10,416			(1,274)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	04/24/2025	04/24/2026	176		2943		9,700		7,915		13,319			(1,785)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	04/30/2025	04/30/2026	19,022		384.74077999999997		198,320		165,085		249,266			(33,235)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2025	06/18/2026	2,048		391.41126000000003		16,480		16,114		19,525			(366)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2025	06/18/2026	32,512		389.45810999999998		292,100		285,609		346,479			(6,491)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	04/30/2025	04/30/2026	4,627		390.18705999999997		35,460		29,518		44,455			(5,942)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	04/30/2025	04/30/2026	3,599		394.07726000000002		21,560		17,947		26,954			(3,613)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	01/25/2024	01/23/2026	7,435		363.13	78,570			22,325		226,010			(19,615)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	02/29/2024	02/27/2026	6,576		364.58505000000002	70,080			23,296		191,477			(17,496)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	04/30/2025	04/30/2027	10,796		387.46391999999997		131,460		120,460		162,494			(11,000)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	03/21/2024	03/20/2026	3,499		371.88150999999999	36,920			13,342		79,742			(9,217)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	02/14/2024	02/13/2026	4,145		362.96564000000001	41,550			12,956		126,760			(10,330)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2025	06/17/2027	5,888		391.41126000000003		66,240		65,508		78,609			(732)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	01/24/2024	01/23/2026	7,453		361.92770999999999	80,190			22,691		234,919			(19,937)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	04/11/2024	04/10/2026	7,510		373.60572000000002	80,360			31,368		161,289			(20,062)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	01/31/2024	01/30/2026	8,232		364.08555000000001	89,100			26,069		242,889			(22,153)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	02/01/2024	01/30/2026	8,192		366.23	88,200			25,913		225,559			(22,020)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	03/07/2024	03/06/2026	8,890		370.10633999999999	99,990			34,203		215,277			(24,963)				0/0

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S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	09/13/2023	09/12/2025	7,884		355.8603	80,080			8,030		295,924			(19,910)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/26/2025	6,905		347.92757999999998	69,840			8,346		313,082			(17,364)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/15/2023	11/14/2025	4,519		353.35187999999999	49,600			9,266		180,866			(12,332)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2023	10/10/2025	11,212		347.15429999999998	120,510			16,742		518,062			(30,003)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	09/08/2023	09/08/2025	8,160		354.31385999999998	90,770			8,591		320,078			(22,537)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/26/2023	10/24/2025	8,349		347.68734000000001	85,260			13,487		381,128			(21,227)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	08/16/2023	08/15/2025	6,777		354.14	73,200			4,525		267,006			(18,199)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/24/2025	8,349		346.98266999999998	88,160			13,926		386,940			(21,919)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	09/28/2023	09/26/2025	6,901		348.45551999999998	68,400			8,185		308,931			(17,029)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/05/2025	7,880		354.27397999999999	87,920			7,982		309,373			(21,889)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/01/2025	7,258		358.58823000000001	76,180			3,248		251,522			(18,966)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2023	10/17/2025	7,755		348.18	80,460			11,953		350,359			(20,032)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/16/2023	11/14/2025	4,220		355.12452000000002	45,750			8,558		161,532			(11,390)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/30/2023	11/28/2025	6,972		357.87281999999999	77,750			16,042		247,948			(19,357)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	07/20/2023	07/18/2025	7,453		360.80099999999999	85,050			1,989		244,186			(21,175)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	07/13/2023	07/11/2025	4,413		361.85484000000002	49,120			676		140,010			(12,229)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/31/2025	6,300		346.40640000002	74,140			12,425		295,425			(18,433)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/28/2025	6,960		358.46163999999999	77,750			16,020		243,526			(19,331)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/08/2025	5,875		358.18493999999998	60,480			3,161		205,836			(15,058)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2023	12/19/2025	12,650		361.8218	149,960			35,273		401,035			(37,335)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	07/19/2023	07/18/2025	7,141		362.97779000000003	81,120			1,894		216,483			(20,169)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2023	10/03/2025	9,574		344.68	102,300			13,227		465,299			(25,469)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	07/06/2023	07/03/2025	8,145		356.04	86,130			237		303,584			(21,473)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	08/02/2023	08/01/2025	7,239		359.17	77,220			3,288		248,548			(19,199)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/17/2025	8,027		348.82	83,720			12,420		357,600			(20,815)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	08/24/2023	08/22/2025	7,336		353.35674	80,600			5,765		294,191			(20,067)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	09/21/2023	09/19/2025	8,255		350.96868000001	86,420			9,510		349,544			(21,516)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	12/28/2023	12/26/2025	9,583		365.59523000002	103,250			25,280		268,072			(25,706)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	10/11/2023	10/10/2025	11,172		348.39182	118,170			16,394		500,408			(29,380)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	07/27/2023	07/25/2025	6,667		360.36	69,840			2,306		221,624			(17,388)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2023	07/07/2025	8,132		357.68986000001	83,520			687		292,831			(20,737)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	12/29/2023	12/29/2025	9,597		365.96046000001	101,850			25,288		269,847			(25,288)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/07/2025	5,681		351.69794999999999	59,600			10,561		235,515			(14,818)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/29/2025	10,324		357.31482999999997	116,550			9,446		374,319			(28,977)				0/0

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S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/21/2023	11/21/2025	5,051		356.39	53,820			10,557		187,015			(13,363)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2023	11/07/2025	5,411		351.13	57,000			10,114		228,453			(14,191)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/08/2025	6,144		358.41806000000003	64,680			3,376		215,782			(16,081)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	07/12/2023	07/11/2025	4,433		360.91	47,840			657		145,134			(11,894)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	09/20/2023	09/19/2025	8,176		354.33530000000002	87,290			9,592		316,743			(21,703)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	08/31/2023	08/29/2025	10,329		357.13537000000002	116,550			9,459		376,345			(29,017)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/22/2025	7,307		355.48415999999997	79,300			5,664		277,956			(19,716)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	11/22/2023	11/21/2025	5,334		355.86378000000002	56,810			11,159		199,203			(14,124)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	09/14/2023	09/12/2025	7,595		355.83548000000002	78,570			7,889		284,878			(19,561)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	11/02/2023	10/31/2025	5,975		348.30676999999997	69,720			11,700		267,792			(17,358)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	08/17/2023	08/15/2025	6,520		353.09273999999999	67,160			4,157		263,392			(16,721)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/25/2025	6,616		363.46548000000001	69,360			2,287		197,252			(17,245)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	10/04/2023	10/03/2025	9,575		345.00466	97,680			12,613		462,254			(24,286)				D/0
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/19/2025	12,675		360.75241999999997	152,260			35,764		414,972			(37,856)				D/0
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/07/2023	12/05/2025	8,063		358.9307	89,610			19,352		278,366			(22,310)				D/0
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/13/2023	12/12/2025	9,426		360.72	101,660			22,901		307,450			(25,275)				D/0
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	RBC-	12/06/2023	12/05/2025	7,796		358.43169999999998	84,000			18,115		271,515			(20,885)				D/0
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2023	12/12/2025	9,090		362.29396000000003	102,630			23,152		284,019			(25,552)				D/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	SG-	03/20/2024	03/20/2026	1,336		373.91570999999999	47,550			17,113		58,243			(11,822)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	06/20/2025	06/18/2026	3,224		311.37052		11,900		11,636		9,703			(264)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	06/12/2025	06/12/2026	2,242		308.45359999999999		9,520		9,049		7,773			(471)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	06/05/2025	06/05/2026	2,586		309.33		9,120		8,494		7,701			(626)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	05/08/2025	05/08/2026	2,954		311.94112000000001		9,810		8,382		8,841			(1,428)				D/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/20/2023	12/19/2025	1,391		381.40827999999999	14,020			3,293		45,667			(3,486)				D/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/17/2025	1,715		352.03964000000002	60,960			9,044		101,103			(15,156)				D/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/29/2025	1,402		362.24464	43,950			3,562		65,538			(10,927)				D/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/12/2023	07/11/2025	1,679		373.18824000000001	38,556			530		56,276			(9,586)				D/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	WF-	09/13/2023	09/12/2025	2,816		355.85028	100,700			10,098		151,369			(25,037)				D/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	SG-	08/02/2023	08/01/2025	1,667		360.95963999999998	56,760			2,417		77,755			(14,112)				D/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/15/2025	1,970		365.36147999999997	54,068			3,342		84,570			(13,443)				D/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	WF-	11/15/2023	11/14/2025	1,409		362.72824000000003	41,550			7,762		70,046			(10,330)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/28/2023	09/26/2025	9,564		584.16503999999998	153,600			18,381		274,116			(38,242)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2023	10/10/2025	8,849		560.86415999999997	198,440			27,569		452,497			(49,405)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	08/03/2023	08/01/2025	5,327		586.60307999999998	135,800			5,791		110,252			(33,810)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/13/2023	07/11/2025	6,274		581.75599999997	164,340			2,261		145,840			(40,915)				D/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/26/2023	10/24/2025	9,623		564.12018	208,320			32,953		472,323			(51,865)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2023	12/05/2025	11,304		593.44579999999996	222,430			48,035		306,869			(55,378)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	12/14/2023	12/12/2025	11,178		601.70339999999999	211,220			47,648		253,276			(52,587)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/29/2025	7,743		607.08536000000004	126,280			31,353		181,786			(31,353)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	08/24/2023	08/22/2025	4,670		573.00964999999997	120,960			8,652		156,671			(30,115)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2023	11/28/2025	9,426		598.85568000000001	161,210			33,262		211,468			(40,136)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	09/08/2023	09/08/2025	6,808		563.43168000000003	206,850			19,578		325,017			(51,358)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/21/2023	09/19/2025	6,234		576.92672000000005	153,600			16,902		214,654			(38,242)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/07/2023	07/07/2025	2,301		566.92484999999999	74,400			612		86,595			(18,472)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	08/29/2025	5,026		551.94843000000003	185,640			15,066		284,910			(46,218)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2023	10/03/2025	7,473		536.67755999999997	238,650			30,857		554,960			(59,416)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/27/2023	07/25/2025	8,097		586.84339999999997	230,910			7,623		159,124			(57,489)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/10/2023	08/08/2025	3,058		576.51130000000001	87,360			4,566		94,751			(21,750)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/16/2023	11/14/2025	10,903		581.90880000000004	230,160			43,056		384,916			(57,303)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/20/2023	07/18/2025	5,631		598.78851999999995	131,400			3,073		44,919			(32,714)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2023	12/19/2025	12,785		611.05395999999996	180,230			42,392		210,764			(44,872)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2023	10/31/2025	8,880		569.06902000000002	197,550			33,151		399,931			(49,184)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/17/2023	08/15/2025	4,467		578.70263999999997	107,180			6,634		132,138			(26,684)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2023	11/07/2025	7,309		574.59375	153,550			27,246		297,997			(38,229)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/22/2023	11/21/2025	7,344		589.85879999999997	151,620			29,783		216,148			(37,697)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2023	10/17/2025	9,413		565.74089000000004	207,270			30,791		442,551			(51,604)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	09/14/2023	09/12/2025	8,261		576.73616000000004	229,620			23,057		280,771			(57,168)				0/0
SPLV5UE - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/16/2021	06/16/2026	200,000		199.584	24,600			4,720		6,140			(2,441)				0/0
SPLV5UE - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/02/2020	12/02/2025	100,000		191.71199999999999	11,330			957		7,470			(1,124)				0/0
SPLV5UE - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/12/2022	10/12/2027	100,000		197.11	15,850			7,239		9,660			(1,573)				0/0
SPLV5UE - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/28/2023	12/28/2028	300,000		197.78	57,780			40,399		48,390			(5,731)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	06/04/2025	06/04/2026	4,090		396.67680000000001		24,640		22,880		27,437			(1,760)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	06/26/2025	06/26/2026	3,811		397.89927		24,900		24,626		24,561			(274)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	06/04/2025	06/04/2026	31,186		390.80880000000002		265,960		246,963		302,446			(18,997)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	05/30/2025	05/29/2026	23,408		388.37124		197,470		181,607		259,143			(15,863)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	06/04/2025	06/04/2026	1,789		398.24160000001		9,730		9,035		10,790			(695)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	06/04/2025	06/04/2026	1,278		390.02640000002		11,400		10,586		12,972			(814)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	06/26/2025	06/26/2026	44,973		393.17642999999998		387,630		383,370		390,478			(4,260)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	05/30/2025	05/29/2026	4,116		393.81387999999998		25,120		23,102		32,935			(2,018)				0/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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	UBS-	06/26/2025	06/25/2027	7,114		391.99572000000001		88,200		87,715		101,194			(485)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	06/04/2025	06/04/2027	6,646		390.02640000000002		80,340		77,475		93,133			(2,865)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	04/03/2024	04/02/2026	3,210		373.79	35,760			13,527		65,960			(8,903)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	05/30/2025	05/28/2027	9,517		387.98248000000001		112,110		107,626		132,211			(4,484)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	04/04/2024	04/02/2026	3,218		372.57704999999999	36,480			13,856		69,435			(9,120)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	06/20/2025	06/18/2026	3,715		404.18378000000001		32,100		31,387		27,904			(713)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	06/20/2025	06/18/2026	35,415		421.14254		296,010		289,432		319,035			(6,578)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	06/20/2025	06/18/2026	10,154		432.0446		43,870		42,895		43,967			(975)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	UBS-	06/20/2025	06/18/2026	1,486		401.7611		12,420		12,144		13,770			(276)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	06/05/2025	06/04/2027	3,657		678.01446999999996		71,280		68,832		62,226			(2,448)				0/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/25/2025	06/25/2026	687		723.90229999999997		21,800		21,501		26,436			(299)				0/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/18/2025	06/18/2026	563		709.19010000000003		16,880		16,368		24,030			(512)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/18/2025	06/18/2026	5,494		714.15940000000001		232,440		225,396		340,860			(7,044)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/25/2025	06/25/2026	6,460		726.08492000000001		298,920		294,814		361,677			(4,106)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/25/2025	06/25/2027	1,237		723.90229999999997		79,200		78,657		98,945			(543)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/18/2025	06/17/2027	1,972		707.06039999999996		121,520		119,681		175,787			(1,839)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/25/2025	06/25/2026	29		6874		6,420		6,332		7,462			(88)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/25/2025	06/25/2026	438		6826		160,500		158,295		184,747			(2,205)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/25/2025	06/25/2027	117		6833		58,960		58,556		68,848			(404)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	05/22/2025	05/22/2026	92		5663		7,850		7,009		5,572			(841)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	04/24/2025	04/24/2026	117		5161		12,300		10,036		15,379			(2,264)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	05/22/2025	05/22/2026	424		5381		64,170		57,295		53,451			(6,875)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	04/24/2025	04/24/2026	489		5033		66,750		54,464		82,607			(12,286)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2025	06/25/2026	30		46808		7,670		7,565		20,178			(105)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2025	06/25/2026	107		45733		52,440		51,720		115,220			(720)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2025	06/11/2026	12		42651		8,600		8,151		9,033			(449)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2025	06/11/2026	119		45909		54,060		51,238		104,149			(2,822)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2025	06/11/2026	21		46209		8,010		7,592		15,961			(418)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2025	06/11/2026	12		42694		7,250		6,872		7,421			(378)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2025	06/25/2026	16		42596		12,040		11,875		12,288			(165)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2025	06/25/2026	16		47453		2,660		2,623		7,799			(37)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	06/18/2025	06/18/2026	4,300		21720		55,900		54,206		58,667			(1,694)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	06/12/2025	06/12/2026	4,100		21913		47,150		44,818		49,688			(2,332)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	06/12/2025	06/12/2026	700		21913		6,230		5,922		6,463			(308)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	06/18/2025	06/18/2026	600		21720		6,180		5,993		6,356			(187)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	05/22/2025	05/22/2026	2,800		0.999		89,600		80,000		97,740			(9,600)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	05/22/2025	05/22/2026	500		0.96		17,850		15,938		19,090			(1,913)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	06/20/2025	06/18/2026	2,600		0.99299999999999999		86,060		84,148		92,737			(1,912)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	05/29/2025	05/29/2026	289		2098		10,560		9,632		13,651			(928)				0/0

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2025	06/11/2026	233		2352		9,200		8,720		9,297			(480)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/30/2025	04/30/2026	356		2047		30,870		25,697		59,990			(5,173)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/18/2025	06/18/2026	379		2261		21,440		20,790		28,209			(650)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	05/29/2025	05/29/2026	434		2264		17,910		16,335		27,107			(1,575)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/30/2025	04/30/2026	509		2141		26,300		21,893		53,108			(4,407)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2025	06/11/2026	466		2258		32,400		30,709		33,433			(1,691)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2025	06/25/2026	234		2301		11,250		11,095		14,536			(155)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2025	06/25/2026	328		2333		12,880		12,703		16,853			(177)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2025	06/25/2026	515		2260		31,680		31,245		40,122			(435)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/30/2025	04/30/2026	356		2147		17,710		14,742		35,933			(2,968)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	05/29/2025	05/29/2026	241		2085		8,350		7,616		10,579			(734)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/18/2025	06/18/2026	379		2314		15,440		14,972		20,743			(468)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	05/29/2025	05/29/2026	482		2243		22,800		20,796		34,222			(2,004)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2025	06/11/2026	233		2122		8,300		7,867		8,797			(433)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/30/2025	04/30/2026	305		1954		9,480		7,891		14,333			(1,589)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	05/01/2025	05/01/2026	1,417		1944		63,280		52,849		83,222			(10,431)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	06/20/2025	06/18/2026	1,185		2113		80,500		78,711		88,322			(1,789)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	05/01/2025	05/01/2026	304		2075		10,800		9,020		15,328			(1,780)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	05/08/2025	05/08/2026	1,579		2030		71,040		60,696		90,343			(10,344)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	05/01/2025	05/01/2026	354		2049		13,300		11,108		18,516			(2,192)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	05/08/2025	05/08/2026	345		2085		17,920		15,311		23,449			(2,609)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	06/20/2025	06/18/2026	427		2179		14,940		14,608		16,222			(332)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	06/20/2025	06/18/2026	237		2211		10,550		10,316		11,694			(234)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	05/08/2025	05/08/2026	247		2097		10,300		8,800		13,444			(1,500)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/04/2025	06/04/2026	793		3125		90,480		84,017		97,917			(6,463)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/04/2025	06/04/2026	165		3019		10,100		9,379		11,071			(721)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2025	06/25/2026	196		3332		8,340		8,225		10,414			(115)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2025	06/25/2026	753		3231		54,280		53,534		65,548			(746)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/04/2025	06/04/2026	231		3276		13,300		12,350		13,487			(950)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2025	06/25/2026	262		3354		9,840		9,705		12,433			(135)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/04/2025	06/04/2026	198		3315		9,360		8,691		9,297			(669)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2025	04/17/2026	1,991		398.32209		11,200		8,997		10,994			(2,203)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/01/2025	05/01/2026	1,987		403.49538000000 001		11,520		9,621		11,426			(1,899)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/30/2025	05/29/2026	1,478		407.87925000000 001		10,680		9,822		9,125			(858)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/22/2025	05/22/2026	1,981		401.81085000000 002		15,840		14,143		14,791			(1,697)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/01/2025	05/01/2026	20,115		418.79759999999 999		174,150		145,444		172,910			(28,706)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/22/2025	05/22/2026	21,544		433.71341999999 999		80,910		72,241		68,880			(8,669)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/29/2025	05/29/2026	1,975		437.15685000000 002		6,400		5,837		4,970			(563)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/30/2025	05/29/2026	16,509		436.28874999999 999		60,300		55,456		44,822			(4,844)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/23/2025	04/23/2026	1,492		220.96841000000 001		4,380		3,562		3,800			(818)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/30/2025	05/29/2026	27,596		424.11324999999 999		230,720		212,186		190,708			(18,534)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2025	06/11/2026	21,251		435.03100000000 001		80,840		76,620		69,515			(4,220)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/07/2025	05/07/2026	2,477		436.05		7,000		5,962		5,682			(1,038)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/23/2025	04/23/2026	24,125		215.64386999999 999		154,230		125,418		146,493			(28,812)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2025	04/17/2026	25,637		417.97746000000 001		215,270		172,932		209,764			(42,338)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/23/2025	04/23/2026	23,379		220.14924999999 999		78,020		63,445		68,987			(14,575)				0/0

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SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2025	04/17/2026	24,642		431.61588		79,200		63,623		68,868			(15,577)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2025	06/11/2026	24,711		421.27188000000 001		229,000		217,047		215,294			(11,953)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/07/2025	05/07/2026	26,006		422.72624999999 999		196,350		167,221		176,210			(29,129)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/22/2025	05/22/2026	26,001		422.40618000000 001		212,100		189,375		194,017			(22,725)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/07/2025	05/07/2026	26,502		429.99374999999 998		121,980		103,884		103,603			(18,096)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/01/2025	05/01/2026	21,605		432.08636999999 999		75,690		63,214		68,299			(12,476)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2025	06/11/2026	2,718		439.88715999999 999		7,150		6,777		5,868			(373)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/29/2025	05/29/2026	16,290		435.94139999999 999		58,080		52,974		45,575			(5,106)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/29/2025	05/29/2026	27,644		423.7869		227,360		207,372		195,234			(19,988)				D/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	WF-	05/22/2025	05/22/2026	4,457		405.04149000000 001		47,520		42,429		46,269			(5,091)				D/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2025	04/17/2026	2,987		399.12434999999 999		26,040		20,919		26,577			(5,121)				D/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	WF-	05/30/2025	05/29/2026	2,710		404.63245000000 001		24,420		22,458		23,026			(1,962)				D/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	WF-	04/23/2025	04/23/2027	1,492		208.88579999999 999		40,440		36,668		40,215			(3,772)				D/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	WF-	01/04/2024	01/02/2026	1,648		401.9554	17,520			4,471		24,913			(4,374)				D/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	WF-	05/29/2025	05/28/2027	1,481		411.22725000000 003		43,680		41,760		40,482			(1,920)				D/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2025	06/11/2027	1,730		404.68		59,290		57,745		56,871			(1,545)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	03/28/2024	03/27/2026	8,958		637.40729999999 996	187,500			69,665		98,573			(46,875)				D/0
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/03/2024	07/03/2025	361		5537.02	22,600			182					(11,300)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	6		5540	303,830			12,660		399,355			(151,915)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	3		5920	81,528			3,397		85,829			(40,764)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/10/2024	07/10/2025	355		5633.91	21,800			586					(10,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	5		5590	234,177			9,757		310,051			(117,089)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	3		5970	74,313			3,096		74,767			(37,157)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/17/2024	07/17/2025	358		5588.27	20,200			923					(10,100)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	3		5590	114,330			4,764		187,528			(57,165)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	3		5970	55,902			2,329		78,759			(27,951)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/24/2024	07/24/2025	461		5427.13	24,500			1,581					(12,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	4		5460	201,115			8,380		303,498			(100,558)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	3		5870	77,256			3,219		109,333			(38,628)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	07/31/2024	07/31/2025	362		5522.3	19,600			1,633					(9,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	5		5460	169,647			21,206		382,793			(84,824)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	3		5840	47,436			5,930		121,661			(23,718)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/07/2024	08/07/2025	288		5199.5	13,350			1,364					(6,675)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	7		5270	395,676			49,460		670,885			(197,838)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	2		5680	60,297			7,537		113,179			(30,149)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/14/2024	08/14/2025	458		5455.21	24,250			2,933					(12,125)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	7		5480	385,253			48,157		534,918			(192,627)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	2		5900	56,362			7,045		76,290			(28,181)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/21/2024	08/21/2025	445		5620.85	25,250			3,530					(12,625)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	5		5590	227,032			28,379		335,408			(113,516)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	3		6000	64,680			8,085		93,320			(32,340)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/28/2024	08/28/2025	358		5592.18	19,800			3,140					(9,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/04/2024	09/04/2025	272		5520.07	14,700			2,613					(7,350)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	5		5600	199,812			27,247		335,719			(108,989)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	5		6000	92,242			12,579		161,762			(50,314)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	4		5510	174,627			36,381		304,849			(87,313)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	2		5910	42,328			8,818		81,499			(21,164)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/11/2024	09/11/2025	360		5554.13	17,800			3,511					(8,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	6		5580	301,022			62,713		424,134			(150,511)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	2		5980	51,364			10,701		72,146			(25,682)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/18/2024	09/18/2025	356		5618.26	19,000			4,117					(9,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	09/25/2024	09/25/2025	350		5722.26	19,600			4,628					(9,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	5		5680	250,512			52,190		313,107			(125,256)				

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-	09/26/2024	09/19/2025	3		6070	78,216			16,295		90,183			(39,108)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	5		5740	224,852			51,103		291,516			(122,647)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	3		6120	68,526			15,574		82,183			(37,378)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/02/2024	10/02/2025	175		5709.54	9,600			2,452					(4,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	3		5720	157,911			46,058		183,080			(78,956)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	4		6120	110,359			32,188		114,068			(55,180)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/09/2024	10/09/2025	259		5792.04	14,850			4,072					(7,425)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	4		5780	209,795			61,190		227,320			(104,898)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	2		6210	52,100			15,196		46,603			(26,050)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/16/2024	10/16/2025	342		5842.46	19,600			5,743					(9,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	4		5860	171,731			50,088		204,281			(85,865)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	4		6270	80,211			23,395		81,971			(40,106)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/23/2024	10/23/2025	345		5797.42	19,800			6,174					(9,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	3		5810	151,698			44,245		168,393			(75,849)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	3		6210	78,396			22,866		76,101			(39,198)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/30/2024	10/30/2025	344		5813.67	20,200			6,679					(10,100)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	3		5770	176,109			56,035		181,039			(96,060)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	4		6160	131,747			41,920		119,088			(71,862)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	11/06/2024	11/06/2025	253		5929.04	15,450			5,408					(7,725)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	4		5940	213,887			80,208		189,027			(106,944)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	2		6380	53,100			19,913		34,105			(26,550)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	11/13/2024	11/13/2025	334		5985.38	19,400			7,167					(9,700)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	4		5960	179,467			67,300		186,153			(89,733)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	4		6380	86,239			32,340		71,745			(43,120)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/20/2024	11/20/2025	338		5917.11	20,800			8,089					(10,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	3		5940	158,970			59,614		146,865			(79,485)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	3		6350	83,025			31,135		61,364			(41,513)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/27/2024	11/27/2025	333		5998.74	23,000			9,392					(11,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	3		6010	159,798			65,372		132,788			(87,163)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	2		6420	55,808			22,831		34,915			(30,441)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Barclays-	12/04/2024	12/04/2025	329		6086.49	23,800			10,173					(11,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	3		6100	146,697			67,236		115,275			(73,349)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	3		6510	74,505			34,148		42,353			(37,253)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	12/11/2024	12/11/2025	247		6084.19	15,750			7,028					(7,875)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	3		6080	150,183			68,834		122,164			(75,092)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	2		6510	49,456			22,667		29,748			(24,728)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MorganStanley-	12/18/2024	12/18/2025	255		5872.16	16,800			7,813					(8,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	3		6000	156,099			71,546		142,490			(78,050)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	2		6370	57,716			26,453		45,227			(28,858)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	12/26/2024	12/26/2025	166		6037.59	12,100			5,887					(6,050)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	2		6040		73,882		36,941		90,628			(36,941)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	2		6450		32,434		16,217		38,328			(16,217)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	01/02/2025	01/02/2026	256		5868.55		18,750		9,476		7,526			(9,274)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	2		5880		102,818		55,693		116,745			(47,125)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	2		6270		54,734		29,648		60,375			(25,086)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	01/08/2025	01/08/2026	169		5918.24		13,100		6,832					(6,268)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	3		5920		152,344		82,519		168,251			(69,824)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	3		6310		81,064		43,909		85,764			(37,154)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	01/15/2025	01/15/2026	252		5949.91		19,650		10,617					(9,033)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	01/22/2025	01/22/2026	246		6086.37		19,350		10,819					(8,531)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	3		5940		181,045		98,066		166,146			(82,979)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	2		6330		68,902		37,322		56,510			(31,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	4		6180		156,859		84,965		154,198			(71,894)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	2		6550		39,028		21,140		34,819			(17,888)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	01/29/2025	01/29/2026	248		6039.31		17,700		10,230		723			(7,470)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	3		6090		139,045		82,163		136,775			(56,882)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	5		6480		118,473		70,006		106,982			(48,466)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	02/05/2025	02/05/2026	165		6061.48		13,730		8,213					(5,517)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	6		6090		284,576		177,860		277,926			(106,716)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	3		6500		70,576		44,110		63,373			(26,466)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	02/12/2025	02/12/2026	248		6051.97		18,000		11,143					(6,857)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	GoldmanSachs-	02/19/2025	02/19/2026	244		6144.15		17,612		11,269					(6,342)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	6		6120		290,222		181,389		269,505			(108,833)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	4		6520		98,867		61,792		83,436			(37,075)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	4		6110		162,563		101,602		184,950			(60,961)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	2		6520		37,612		23,508		42,890			(14,105)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	02/26/2025	02/26/2026	252		5956.06		17,100		11,298		2,770			(5,802)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	5		5910		229,498		156,476		308,180			(73,022)				

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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-	03/05/2025	02/27/2026	5		6310		117,788		80,310		168,624			(37,478)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	03/05/2025	03/05/2026	171		5842.63		9,900		6,733					(3,167)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	8		5790		316,617		224,270		572,837			(92,347)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	4		6160		83,371		59,054		176,720			(24,317)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	03/12/2025	03/12/2026	357		5599.3		17,600		12,301		23,086			(5,299)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	5		5570		269,113		190,621		450,053			(78,491)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	3		5930		96,958		68,678		184,286			(28,279)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	03/19/2025	03/19/2026	441		5675.29		23,500		16,867		6,089			(6,633)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	4		5660		210,435		149,058		332,870			(61,377)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	6		6040		178,724		126,596		323,851			(52,128)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	03/26/2025	03/26/2026	350		5712.2		19,400		14,289		27,956			(5,111)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2025	09/19/2025	10		5600		314,630		131,096		697,575			(183,534)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	6		5690		289,466		223,678		488,669			(65,788)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	5		6090		128,068		98,961		255,713			(29,106)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/02/2025	04/02/2026	441		5670.97		22,250		16,811		70,124			(5,439)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/09/2025	04/09/2026	275		5456.9		9,750		7,556		47,428			(2,194)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	4		5320		197,607		156,439		450,671			(41,168)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	5		5800		128,668		101,862		366,439			(26,806)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	9		5240		505,810		400,433		1,080,916			(105,377)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	3		5680		95,641		75,715		250,327			(19,925)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/16/2025	04/16/2026	569		5275.7		24,000		19,067		96,965			(4,933)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	5		5340		283,068		224,095		560,473			(58,972)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	4		5690		146,603		116,061		333,064			(30,542)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/23/2025	04/23/2026	558		5375.86		24,600		20,022		95,810			(4,578)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	8		5420		468,041		370,532		847,152			(97,509)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	3		5860		99,118		78,468		211,956			(20,649)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/30/2025	04/30/2026	539		5569.06		25,200		21,000		84,050			(4,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	5		5660		257,018		224,890		434,234			(32,127)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	3		6030		92,392		80,843		176,294			(11,549)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	05/07/2025	05/07/2026	355		5631.28		17,400		14,827		55,270			(2,573)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/14/2025	05/08/2026	5		5650		336,783		294,685		441,148			(42,098)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/14/2025	05/08/2026	3		6020		128,980		112,857		180,416			(16,122)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	05/14/2025	05/14/2026	424		5892.58		26,250		22,863		68,914			(3,387)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/16/2025	08/15/2025	12		5925		263,423		131,712		432,126			(131,712)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	5		5920		246,923		216,057		340,301			(30,865)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	2		6350		50,506		44,193		78,045			(6,313)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	05/21/2025	05/21/2026	513		5844.61		29,400		26,160		77,645			(3,240)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	05/28/2025	05/28/2026	509		5888.55		29,100		26,440		66,856			(2,660)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	3		5930		153,481		134,295		203,807			(19,185)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	4		6270		124,487		108,926		178,385			(15,561)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	3		5900		172,162		164,336		212,039			(7,826)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	2		6320		63,256		60,381		84,130			(2,875)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	06/04/2025	06/04/2026	419		5970.81		24,750		22,963		55,157			(1,788)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2025	07/03/2025	10		5875		158,820		79,410		330,868			(79,410)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	5		5970		280,363		268,681		330,820			(11,682)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	4		6390		122,231		117,138		154,210			(5,093)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	06/11/2025	06/11/2026	249		6022.24		15,450		14,635		31,364			(815)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2025	07/11/2025	15		5900		311,293		155,646		472,555			(155,646)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	4		6020		205,567		197,002		252,791			(8,565)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	4		6440		107,639		103,154		145,402			(4,485)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	06/18/2025	06/18/2026	334		5980.87		17,000		16,433		38,625			(567)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2025	07/18/2025	20		5950		254,015		127,008		560,804			(127,008)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	2		6040		110,106		105,518		124,578			(4,588)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	5		6420		157,748		151,175		189,993			(6,573)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	06/25/2025	06/25/2026	410		6092.16		22,000		21,694		44,259			(306)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2025	07/25/2025	15		5925		397,498		198,749		472,032			(198,749)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/03/2024	07/03/2025	90		5537.02	6,150			50					(3,075)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	1		5920	27,180			1,132		28,610			(13,590)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/10/2024	07/10/2025	178		5633.91	10,900			293					(5,450)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	1		5970	24,775			1,032		24,922			(12,387)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/17/2024	07/17/2025	179		5588.27	10,100			462					(5,050)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	1		5970	18,638			777		26,253			(9,319)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/24/2024	07/24/2025	184		5427.13	9,800			632					(4,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	1		5870	25,756			1,073		36,444			(12,878)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	07/31/2024	07/31/2025	272		5522.3	14,700			1,225					(7,350)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	1		5840	15,816			1,977		40,554			(7,908)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	2		5680	60,297			7,537		113,179			(30,149)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/07/2024	08/07/2025	96		5199.5	4,450			455					(2,225)				

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-	08/14/2024	08/14/2025	275		5455.21	14,550			1,760					(7,275)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	1		5480	55,041			6,880		76,417			(27,520)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	1		5900	28,184			3,523		38,145			(14,092)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/21/2024	08/21/2025	178		5620.85	10,100			1,412					(5,050)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	1		6000	21,564			2,695		31,107			(10,782)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/28/2024	08/28/2025	268		5592.18	14,850			2,355					(7,425)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/04/2024	09/04/2025	181		5520.07	9,800			1,742					(4,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	1		6000	18,453			2,516		32,352			(10,065)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	1		5910	21,167			4,410		40,749			(10,583)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/11/2024	09/11/2025	180		5554.13	8,900			1,755					(4,450)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	1		5580	50,175			10,453		70,689			(25,087)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	2		5980	51,364			10,701		72,146			(25,682)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/18/2024	09/18/2025	178		5618.26	9,500			2,058					(4,750)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	1		5680	50,107			10,439		62,621			(25,053)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	1		6070	26,076			5,432		30,061			(13,038)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	09/25/2024	09/25/2025	262		5722.26	14,700			3,471					(7,350)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	1		5740	44,975			10,221		58,303			(24,532)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	2		6120	45,686			10,383		54,789			(24,920)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/02/2024	10/02/2025	263		5709.54	14,400			3,677					(7,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	1		5720	52,641			15,353		61,027			(26,320)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	2		6120	55,182			16,095		57,034			(27,591)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/09/2024	10/09/2025	259		5792.04	14,850			4,072					(7,425)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	1		5780	52,453			15,299		56,830			(26,226)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	1		6210	26,053			7,599		23,302			(13,026)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/16/2024	10/16/2025	342		5842.46	19,600			5,743					(9,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	2		6270	40,108			11,698		40,986			(20,054)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/23/2024	10/23/2025	172		5797.42	9,900			3,087					(4,950)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	1		6210	26,136			7,623		25,367			(13,068)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/30/2024	10/30/2025	86		5813.67	5,050			1,670					(2,525)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	1		6160	32,941			10,481		29,772			(17,968)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	11/06/2024	11/06/2025	169		5929.04	10,300			3,605					(5,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	1		5940	53,476			20,053		47,257			(26,738)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	1		6380	26,553			9,957		17,053			(13,276)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	11/13/2024	11/13/2025	167		5985.38	9,700			3,584					(4,850)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	1		6380	21,564			8,086		17,936			(10,782)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/20/2024	11/20/2025	169		5917.11	9,400			3,656					(4,700)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	1		6350	27,679			10,379		20,455			(13,839)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/27/2024	11/27/2025	250		5998.74	15,750			6,431					(7,875)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	2		6420	55,808			22,831		34,915			(30,441)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	GoldmanSachs-	12/04/2024	12/04/2025	246		6086.49	16,500			7,052					(8,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	1		6100	48,902			22,414		38,425			(24,451)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	1		6510	24,838			11,384		14,118			(12,419)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	12/11/2024	12/11/2025	247		6084.19	15,750			7,028					(7,875)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	1		6080	50,064			22,946		40,721			(25,032)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	1		6510	24,730			11,335		14,874			(12,365)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MorganStanley-	12/18/2024	12/18/2025	170		5872.16	10,200			4,744					(5,100)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	1		6370	28,860			13,228		22,613			(14,430)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	12/26/2024	12/26/2025	248		6037.59	16,500			8,028					(8,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	1		6450		16,220		8,110		19,164			(8,110)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	01/02/2025	01/02/2026	170		5868.55		10,800		5,458		3,340			(5,342)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	1		6270		27,370		14,825		30,188			(12,544)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	01/08/2025	01/08/2026	169		5918.24		10,100		5,267					(4,833)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	2		6310		54,044		29,274		57,176			(24,770)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	01/15/2025	01/15/2026	168		5949.91		10,200		5,511					(4,689)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	01/22/2025	01/22/2026	164		6086.37		10,000		5,591					(4,409)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	1		6330		34,454		18,662		28,255			(15,791)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	1		6550		19,517		10,571		17,409			(8,945)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	01/29/2025	01/29/2026	248		6039.31		15,000		8,669		216			(6,331)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	1		6480		23,699		14,004		21,396			(9,695)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	GoldmanSachs-	02/05/2025	02/05/2026	165		6061.48		9,880		5,910					(3,970)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	1		6500		23,529		14,705		21,124			(8,823)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	02/12/2025	02/12/2026	83		6051.97		4,950		3,064					(1,886)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	GoldmanSachs-	02/19/2025	02/19/2026	163		6144.15		9,876		6,319					(3,557)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	1		6520		24,721		15,450		20,859			(9,270)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	1		6520		18,809		11,755		21,445			(7,053)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	02/26/2025	02/26/2026	168		5956.06		9,500		6,277		1,091			(3,223)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	1		6310		23,562		16,065		33,725			(7,497)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	03/05/2025	03/05/2026	171		5842.63		8,400		5,713					(2,687)				

SCHEDULE DB - PART A - SECTION 1

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S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	1		6160		20,847		14,766		44,180			(6,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	03/12/2025	03/12/2026	89		5599.3		3,600		2,516		4,702			(1,084)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	2		5930		64,640		45,787		122,857			(18,853)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	03/19/2025	03/19/2026	88		5675.29		4,350		3,122		990			(1,228)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	1		6040		29,792		21,102		53,975			(8,689)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	03/26/2025	03/26/2026	88		5712.2		4,400		3,241		6,270			(1,159)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	1		6090		25,618		19,795		51,143			(5,822)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/02/2025	04/02/2026	88		5670.97		4,000		3,022		13,349			(978)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/09/2025	04/09/2026	183		5456.9		6,000		4,650		30,305			(1,350)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	3		5800		77,203		61,119		219,863			(16,084)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	3		5680		95,641		75,715		250,327			(19,925)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/16/2025	04/16/2026	190		5275.7		6,600		5,243		29,508			(1,357)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	2		5690		73,304		58,032		166,532			(15,272)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/23/2025	04/23/2026	93		5375.86		3,750		3,052		15,380			(698)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	1		5420		58,510		46,320		105,894			(12,189)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	2		5860		66,080		52,313		141,304			(13,767)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/30/2025	04/30/2026	180		5569.06		7,700		6,417		26,940			(1,283)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	2		6030		61,596		53,897		117,529			(7,700)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	05/07/2025	05/07/2026	178		5631.28		7,400		6,306		25,470			(1,094)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/14/2025	05/08/2026	1		6020		42,997		37,622		60,139			(5,375)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	05/14/2025	05/14/2026	85		5892.58		4,400		3,832		12,340			(568)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/16/2025	08/15/2025	6		5925		131,714		65,857		216,063			(65,857)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	1		6350		25,256		22,099		39,023			(3,157)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	05/21/2025	05/21/2026	171		5844.61		8,100		7,207		22,976			(893)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	05/28/2025	05/28/2026	170		5888.55		8,800		7,996		21,627			(804)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	1		6270		31,126		27,235		44,596			(3,891)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	1		6320		31,631		30,193		42,065			(1,438)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	06/04/2025	06/04/2026	167		5970.81		9,100		8,443		20,461			(657)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	2		6390		61,118		58,571		77,105			(2,547)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	06/11/2025	06/11/2026	83		6022.24		4,750		4,499		10,030			(251)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	1		6440		26,914		25,792		36,350			(1,121)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	06/18/2025	06/18/2026	167		5980.87		8,500		8,217		18,961			(283)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2025	07/18/2025	2		5950		25,406		12,703		56,080			(12,703)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	2		6420		63,102		60,473		75,997			(2,629)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	06/25/2025	06/25/2026	164		6092.16		11,400		11,242		21,097			(158)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2025	07/25/2025	2		5925		53,004		26,502		62,938			(26,502)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/03/2024	07/03/2025	2,709		5537.02	169,500			1,367					(84,750)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/03/2024	07/03/2025	2,980		5537.02	478,500			3,859					(239,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	175		5480	9,599,717			399,988		12,697,425			(4,799,858)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	150		5540	7,595,630			316,485		9,983,875			(3,797,815)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/10/2024	07/10/2025	2,574		5633.91	172,550			4,638					(86,275)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/10/2024	07/10/2025	2,751		5633.91	489,800			13,167					(244,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	250		5580	11,874,629			494,776		15,751,633			(5,937,315)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	100		5630	4,419,555			184,148		5,802,768			(2,209,777)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/17/2024	07/17/2025	3,042		5588.27	187,000			8,546					(93,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/17/2024	07/17/2025	2,863		5588.27	468,800			21,424					(234,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	150		5540	6,178,730			257,447		10,117,972			(3,089,365)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	250		5630	8,929,629			372,068		14,641,659			(4,464,815)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/24/2024	07/24/2025	2,672		5427.13	142,100			9,168					(71,050)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	07/24/2024	07/24/2025	3,225		5427.13	425,250			27,435		440,785			(212,625)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/25/2024	07/18/2025	50		5500	2,252,780			93,866		3,570,875			(1,126,390)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	225		5420	11,949,642			497,902		17,960,336			(5,974,821)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	150		5560	6,548,330			272,847		9,906,655			(3,274,165)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	07/31/2024	07/31/2025	2,807		5522.3	151,900			12,658					(75,950)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Barclays-	07/31/2024	07/31/2025	2,535		5522.3	410,200			34,183		165,928			(205,100)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	25		5350	1,031,542			128,943		2,183,030			(515,771)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	350		5460	11,874,979			1,484,372		26,795,532			(5,937,489)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	07/18/2025	25		5200	1,234,090			56,095		2,531,866			(673,140)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/07/2024	08/07/2025	2,693		5199.5	124,600			12,728					(62,300)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/07/2024	08/07/2025	3,077		5199.5	385,600			39,389					(192,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/08/2024	08/15/2025	25		5250	1,336,292			167,037		2,462,133			(668,146)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	200		5200	12,308,104			1,538,513		20,537,764			(6,154,052)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	150		5330	7,848,530			981,066		13,499,084			(3,924,265)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/14/2024	08/14/2025	2,475		5455.21	130,950			15,841					(65,475)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/14/2024	08/14/2025	3,025		5455.21	437,250			52,893		5,002			(218,625)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	150		5370	9,452,180			1,181,522		13,036,709			(4,726,090)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	225		5520	11,748,267			1,468,533		16,342,810			(5,874,133)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/21/2024	08/21/2025	2,936		5620.85	166,650			23,295					(83,325)				

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	MS-	08/21/2024	08/21/2025	3,113		5620.85	511,000			71,430					(255,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	375		5600	16,776,566			2,097,071		24,809,530			(8,388,283)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/28/2024	08/28/2025	3,040		5592.18	168,300			26,693					(84,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/28/2024	08/28/2025	3,129		5592.18	491,750			77,993		364,959			(245,875)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/29/2024	08/15/2025	50		5550	2,527,630			315,954		3,490,589			(1,263,815)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/04/2024	09/04/2025	2,536		5520.07	137,200			24,391					(68,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/04/2024	09/04/2025	2,355		5520.07	373,100			66,329					(186,550)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	225		5590	9,132,192			1,245,299		15,313,313			(4,981,196)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	175		5630	6,668,992			909,408		11,271,362			(3,637,632)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	25		5410	1,256,292			261,728		2,137,461			(628,146)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	300		5520	12,895,954			2,686,657		22,587,192			(6,447,977)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/11/2024	09/11/2025	2,971		5554.13	146,850			28,962					(73,425)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/11/2024	09/11/2025	2,611		5554.13	355,250			70,063					(177,625)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	200		5480	11,433,305			2,381,938		15,965,479			(5,716,652)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	250		5590	12,371,630			2,577,423		17,445,732			(6,185,815)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/18/2024	09/18/2025	3,115		5618.26	166,250			36,021					(83,125)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/18/2024	09/18/2025	3,293		5618.26	501,350			108,626					(250,675)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/20/2024	09/19/2025	25		5650	1,200,042			250,009		1,632,117			(600,021)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Barclays-	09/25/2024	09/25/2025	2,971		5722.26	183,600			43,350					(91,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	09/25/2024	09/25/2025	2,883		5722.26	481,800			113,758		293,741			(240,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	300		5630	16,082,254			3,350,470		20,120,650			(8,041,127)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	200		5710	9,616,105			2,003,355		11,994,970			(4,808,052)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	400		5730	18,249,004			4,147,501		23,669,358			(9,954,002)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/02/2024	10/02/2025	2,452		5709.54	147,000			37,540					(73,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	10/02/2024	10/02/2025	2,540		5709.54	391,500			99,980		147,955			(195,750)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/03/2024	09/19/2025	50		5650	2,470,880			561,564		3,264,233			(1,347,753)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	250		5710	13,323,880			3,886,132		15,474,166			(6,661,940)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	150		5760	7,479,830			2,181,617		8,635,045			(3,739,915)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/09/2024	10/09/2025	3,021		5792.04	173,250			47,504					(86,625)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/09/2024	10/09/2025	2,849		5792.04	498,300			136,631		140,675			(249,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	125		5720	7,082,692			2,065,785		7,747,816			(3,541,346)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	225		5790	11,645,892			3,396,719		12,595,222			(5,822,946)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Barclays-	10/16/2024	10/16/2025	2,311		5842.46	144,450			42,325					(72,225)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Barclays-	10/16/2024	10/16/2025	2,653		5842.46	444,850			130,346					(222,425)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/17/2024	10/17/2025	25		5800	1,296,742			378,217		1,402,251			(648,371)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	450		5840	19,905,529			5,805,779		23,730,060			(9,952,765)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/23/2024	10/23/2025	3,019		5797.42	173,250			54,024					(86,625)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	10/23/2024	10/23/2025	2,846		5797.42	460,350			143,550		23,564			(230,175)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/25/2024	10/17/2025	50		5800	2,490,280			726,332		2,804,502			(1,245,140)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	400		5830	19,681,004			5,740,293		21,784,216			(9,840,502)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/30/2024	10/30/2025	3,096		5813.67	181,800			60,111					(90,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/30/2024	10/30/2025	3,526		5813.67	537,100			177,590		69,335			(268,550)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/01/2024	07/18/2025	25		5750	992,542			62,034		1,171,043			(744,407)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	150		5710	9,461,180			3,010,375		9,816,199			(5,160,643)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	225		5820	12,402,117			3,946,128		12,636,077			(6,764,791)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	11/06/2024	11/06/2025	3,036		5929.04	194,400			68,040					(97,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	11/06/2024	11/06/2025	2,699		5929.04	464,960			162,736					(232,480)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	175		5740	11,917,417			4,469,031		11,146,313			(5,958,708)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	175		5960	9,113,567			3,417,588		7,992,979			(4,556,783)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	11/13/2024	11/13/2025	2,590		5985.38	162,750			60,127					(81,375)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	11/13/2024	11/13/2025	2,673		5985.38	441,600			163,147					(220,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	25		5870	1,271,167			476,688		1,343,117			(635,584)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	325		5980	14,162,041			5,310,766		14,617,044			(7,081,021)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/21/2025	50		5900	2,447,930			917,974		2,606,520			(1,223,965)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/20/2024	11/20/2025	3,211		5917.11	197,600			76,844					(98,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/20/2024	11/20/2025	3,127		5917.11	551,300			214,394		2,158			(275,650)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/22/2024	09/19/2025	50		5900	2,428,380			607,095		2,183,932			(1,457,028)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	250		5900	13,947,379			5,230,267		13,032,599			(6,973,690)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	125		5950	6,536,442			2,451,166		6,021,086			(3,268,221)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/27/2024	11/27/2025	2,584		5998.74	178,250			72,785					(89,125)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	11/27/2024	11/27/2025	2,501		5998.74	468,000			191,100		70,767			(234,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	325		6010	17,310,964			7,081,758		14,385,404			(9,442,344)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Barclays-	12/04/2024	12/04/2025	1,889		6086.49	136,850			58,492					(68,425)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	12/04/2024	12/04/2025	1,972		6086.49	351,600			150,281					(175,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	375		6060	19,359,563			8,873,133		15,507,799			(9,679,782)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	12/11/2024	12/11/2025	2,712		6084.19	189,750			84,673					(94,875)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	12/11/2024	12/11/2025	2,548		6084.19	415,400			185,367					(207,700)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/13/2024	12/19/2025	25		6000	1,365,292			625,759		1,187,418			(682,646)				

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-	12/18/2024	12/12/2025	425		6060	21,853,713			10,016,285		17,930,680			(10,926,856)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MorganStanley-	12/18/2024	12/18/2025	3,832		5872.16	252,000			117,194					(126,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MorganStanley-	12/18/2024	12/18/2025	3,661		5872.16	606,300			281,962		10,133			(303,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	200		5880	12,134,303			5,561,555		11,363,336			(6,067,151)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	200		6060	9,586,303			4,393,722		8,602,727			(4,793,151)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	50		6000	2,599,429			1,191,405		2,374,837			(1,299,715)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	12/26/2024	12/26/2025	2,981		6037.59	217,800			105,973					(108,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	12/26/2024	12/26/2025	2,981		6037.59	507,600			246,977		69,828			(253,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	150		5970		6,187,430		3,093,715		7,589,322			(3,093,715)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	200		6040		7,387,705		3,693,853		9,062,818			(3,693,853)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	01/02/2025	01/02/2026	2,556		5868.55		175,500		88,694		61,949			(86,806)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MorganStanley-	01/02/2025	01/02/2026	2,556		5868.55		420,000		212,258		310,744			(207,742)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	275		5880		14,136,793		7,657,430		16,052,490			(6,479,363)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	50		5940		2,363,830		1,280,408		2,684,032			(1,083,422)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	01/08/2025	01/08/2026	2,197		5918.24		170,300		88,812					(81,488)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	01/08/2025	01/08/2026	2,197		5918.24		427,700		223,048		1,237			(204,652)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/13/2025	01/16/2026	50		5800		2,611,127		1,414,361		3,320,339			(1,196,767)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	325		5920		16,503,343		8,939,311		18,227,164			(7,564,032)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	01/15/2025	01/15/2026	2,437		5949.91		174,000		94,016					(79,984)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	01/15/2025	01/15/2026	2,437		5949.91		397,300		214,670		37,606			(182,630)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	01/22/2025	01/22/2026	2,465		6086.37		178,500		99,806					(78,694)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	01/22/2025	01/22/2026	2,300		6086.37		379,400		212,138		2,028			(167,262)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	150		5840		10,153,580		5,499,856		9,481,119			(4,653,724)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	250		5950		14,906,380		8,074,289		13,653,534			(6,832,091)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2025	08/15/2025	50		6000		2,057,580		440,910		1,487,987			(1,616,670)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2025	01/16/2026	50		6000		2,703,772		1,464,543		2,541,021			(1,239,229)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	125		6050		5,945,943		3,220,719		5,968,719			(2,725,224)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	200		6110		8,726,705		4,726,965		8,683,972			(3,999,740)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	01/29/2025	01/29/2026	2,484		6039.31		177,000		102,298		7,322			(74,702)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	01/29/2025	01/29/2026	2,401		6039.31		435,000		251,411		132,280			(183,589)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	350		6050		17,152,981		10,135,852		16,969,890			(7,017,128)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	02/20/2026	25		6000		1,369,583		855,989		1,354,756			(513,593)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	02/05/2025	02/05/2026	2,805		6061.48		217,600		130,171					(87,429)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	02/05/2025	02/05/2026	2,557		6061.48		446,400		267,043		636			(179,357)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/10/2025	02/20/2026	50		6050		2,581,305		1,613,316		2,526,256			(967,989)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	200		6010		10,563,505		6,602,191		10,429,463			(3,961,315)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	175		6080		8,414,968		5,259,355		8,231,501			(3,155,613)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	02/12/2025	02/12/2026	2,892		6051.97		210,000		130,000					(80,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	02/12/2025	02/12/2026	2,644		6051.97		440,000		272,381		34,608			(167,619)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/13/2025	11/21/2025	50		6000		2,478,345		1,239,173		2,214,332			(1,239,173)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	02/19/2025	02/19/2026	2,116		6144.15		139,100		89,007					(50,093)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	02/19/2025	02/19/2026	2,523		6144.15		393,700		251,921		80			(141,779)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	200		6060		10,490,705		6,556,691		9,838,318			(3,934,015)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	150		6120		7,255,430		4,534,644		6,737,620			(2,720,786)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	10/17/2025	25		6000		930,077		406,908		994,045			(523,168)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	12/19/2025	25		6000		1,088,524		598,688		1,187,418			(489,836)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	03/20/2026	25		6000		1,301,182		850,773		1,422,038			(450,409)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	300		6120		12,001,356		7,500,847		13,660,668			(4,500,508)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	02/26/2025	02/26/2026	2,351		5956.06		147,000		97,125		20,642			(49,875)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	02/26/2025	02/26/2026	2,938		5956.06		453,250		299,469		190,458			(153,781)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	125		5860		6,135,943		4,183,597		8,185,872			(1,952,345)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	250		5970		10,552,381		7,194,805		14,275,239			(3,357,576)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	03/05/2025	03/05/2026	3,166		5842.63		183,150		124,562					(58,588)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	03/05/2025	03/05/2026	3,081		5842.63		419,400		285,237		22,102			(134,163)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	200		5750		8,380,706		5,936,333		14,956,017			(2,444,372)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	200		5850		7,237,706		5,126,708		13,381,212			(2,110,997)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	GoldmanSachs-	03/12/2025	03/12/2026	3,215		5599.3		148,932		104,092		184,400			(44,840)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MorganStanley-	03/12/2025	03/12/2026	3,572		5599.3		414,000		289,355		548,744			(124,645)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	150		5540		8,368,580		5,927,745		13,874,920			(2,440,836)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	200		5630		9,991,706		7,077,458		17,015,112			(2,914,247)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	03/19/2025	03/19/2026	3,348		5675.29		165,300		118,643		36,258			(46,657)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	03/19/2025	03/19/2026	3,172		5675.29		370,800		266,139		171,099			(104,661)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	400		5660		21,043,006		14,905,463		33,287,036			(6,137,543)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	03/26/2025	03/26/2026	3,239		5712.2		162,800		119,912		233,302			(42,888)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	03/26/2025	03/26/2026	3,501		5712.2		476,000		350,602		600,394			(125,398)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/31/2025	08/15/2025	25		5550		771,268		231,380		1,745,295			(539,887)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/31/2025	06/18/2026	25		5500		1,510,268		1,157,872		2,583,234			(352,396)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	50		5610		2,669,630		2,062,896		4,396,009			(606,734)				

SCHEDULE DB - PART A - SECTION 1

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S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	325		5730		14,858,844		11,481,834		25,431,350			(3,377,010)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/02/2025	04/02/2026	2,733		5670.97		124,000		93,689		416,635			(30,311)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	04/02/2025	04/02/2026	3,174		5670.97		396,000		299,200		868,187			(96,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/09/2025	04/09/2026	3,482		5456.9		114,000		88,350		570,454			(25,650)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/09/2025	04/09/2026	3,665		5456.9		326,000		252,650		1,098,062			(73,350)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	25		5080		1,590,443		1,259,100		3,336,739			(331,342)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	350		5560		12,847,981		10,171,319		32,385,726			(2,676,663)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	200		5040		13,784,106		10,912,417		27,502,360			(2,871,689)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	250		5340		12,534,131		9,922,854		27,887,160			(2,611,277)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/16/2025	04/16/2026	3,507		5275.7		122,100		97,002		533,538			(25,098)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	04/16/2025	04/16/2026	3,886		5275.7		410,000		325,722		1,041,473			(84,278)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	225		5280		13,579,993		10,750,828		26,370,090			(2,829,165)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	200		5400		10,580,506		8,376,234		21,406,270			(2,204,272)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/23/2025	04/23/2026	3,069		5375.86		112,200		91,318		477,533			(20,882)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	04/23/2025	04/23/2026	3,534		5375.86		353,400		287,628		997,520			(65,772)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/29/2025	03/20/2026	25		5500		1,350,168		1,043,311		2,409,691			(306,856)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	150		5200		10,970,181		8,684,726		18,684,344			(2,285,454)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	200		5460		11,194,106		8,862,000		20,512,586			(2,332,105)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/30/2025	04/30/2026	3,053		5569.06		120,700		100,583		431,006			(20,117)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	04/30/2025	04/30/2026	3,322		5569.06		353,350		294,458		858,500			(58,892)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2025	07/18/2025	25		5500		839,518		209,879		1,785,438			(629,638)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2025	03/20/2026	25		5500		1,494,118		1,270,000		2,409,691			(224,118)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/05/2025	10/17/2025	25		5600		995,993		697,195		1,834,431			(298,798)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/05/2025	11/21/2025	25		5600		1,092,193		819,144		1,929,280			(273,048)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	350		5570		19,972,932		17,476,315		32,930,986			(2,496,616)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	50		5690		2,480,930		2,170,814		4,223,178			(310,116)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	05/07/2025	05/07/2026	2,841		5631.28		118,400		100,895		400,873			(17,505)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	05/07/2025	05/07/2026	3,285		5631.28		344,100		293,225		809,028			(50,875)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/12/2025	03/20/2026	25		5800		1,193,193		1,014,214		1,801,533			(178,979)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/12/2025	06/18/2026	25		5800		1,381,468		1,222,068		1,995,256			(159,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/14/2025	05/08/2026	350		5650		23,574,432		20,627,628		30,880,390			(2,946,804)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	05/14/2025	05/14/2026	3,224		5892.58		167,200		145,626		469,681			(21,574)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	05/14/2025	05/14/2026	3,224		5892.58		431,300		375,648		800,493			(55,652)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/16/2025	07/18/2025	25		5900		460,643		115,161		815,052			(345,482)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/16/2025	11/21/2025	25		5900		915,468		686,601		1,303,260			(228,867)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/16/2025	02/20/2026	25		5900		1,154,093		961,744		1,543,566			(192,349)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/16/2025	05/15/2026	25		5900		1,349,218		1,180,565		1,738,595			(168,652)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	100		5840		5,460,355		4,777,811		7,405,026			(682,544)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	300		5910		15,012,756		13,136,162		20,640,238			(1,876,595)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	05/21/2025	05/21/2026	2,994		5844.61		171,500		152,598		443,550			(18,902)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	05/21/2025	05/21/2026	3,508		5844.61		518,650		461,487		938,240			(57,163)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/23/2025	09/18/2026	25		5900		1,445,043		1,309,570		1,980,529			(135,473)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/28/2025	09/19/2025	25		5900		676,943		423,089		1,091,966			(253,853)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	05/28/2025	05/28/2026	3,227		5888.55		199,500		181,266		442,122			(18,234)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	05/28/2025	05/28/2026	2,887		5888.55		419,900		381,522		683,566			(38,378)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	200		5840		11,413,306		9,986,643		14,929,235			(1,426,663)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	175		5950		8,728,393		7,637,344		11,632,365			(1,091,049)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	04/17/2026	25		5900		1,242,043		1,072,673		1,674,697			(169,369)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	06/18/2026	25		5900		1,375,918		1,217,158		1,808,666			(158,760)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	300		5910		16,983,156		16,211,195		20,982,058			(771,962)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	06/04/2025	06/04/2026	2,428		5970.81		131,950		122,420		303,482			(9,530)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	06/04/2025	06/04/2026	2,680		5970.81		374,400		347,360		586,712			(27,040)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/09/2025	07/03/2025	50		5850		1,058,542		529,271		1,779,002			(529,271)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	375		5950		21,539,819		20,642,327		25,354,776			(897,492)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	06/11/2025	06/11/2026	2,574		6022.24		153,450		145,351		324,289			(8,099)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	06/11/2025	06/11/2026	2,408		6022.24		408,900		387,319		570,456			(21,581)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2025	04/17/2026	50		5900		2,825,080		2,683,826		3,349,395			(141,254)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/16/2025	12/19/2025	25		6000		921,243		844,472		1,187,418			(76,770)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/17/2025	07/11/2025	50		5875		957,180		478,590		1,695,181			(478,590)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	125		6000		6,588,443		6,313,925		8,077,144			(274,518)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	250		6040		12,522,131		12,000,376		15,447,216			(521,755)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	06/18/2025	06/18/2026	2,926		5980.87		196,000		189,467		387,426			(6,533)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	06/18/2025	06/18/2026	3,428		5980.87		553,500		535,050		774,133			(18,450)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/24/2025	07/18/2025	50		5950		1,016,250		508,125		1,402,011			(508,125)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	250		5980		14,776,131		14,160,459		16,634,793			(615,672)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	125		6030		6,958,443		6,668,508		7,873,828			(289,935)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	06/25/2025	06/25/2026	2,544		6092.16		144,150		142,148		293,097			(2,002)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	06/25/2025	06/25/2026	2,790		6092.16		413,100		407,363		563,812			(5,738)				

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-	06/26/2025	10/17/2025	25		6100		668,018		584,515		803,427			(83,502)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2025	07/17/2026	25		6100		1,397,868		1,344,103		1,510,408			(53,764)				
0159999999 - Purchased Options - Hedging Other - Call Options and Warrants										785,760,823	707,765,259		769,336,166	XXX	1,771,431,419			(521,687,164)			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										785,760,823	707,765,259		769,336,166	XXX	1,771,431,419			(521,687,164)			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																						
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										785,760,823	707,765,259		769,336,166	XXX	1,771,431,419			(521,687,164)			XXX	XXX
0499999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options										785,760,823	707,765,259		769,336,166	XXX	1,771,431,419			(521,687,164)			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-	07/10/2024	07/03/2025	5		5710	(196,418)			(8,184)		(247,832)			98,209				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	4		6100	(74,405)			(3,100)		(45,817)			37,203				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	5		5760	(180,188)			(7,508)		(225,691)			90,094				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	3		6210	(44,610)			(1,859)		(18,251)			22,305				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	3		5740	(88,326)			(3,680)		(143,433)			44,163				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	3		6170	(34,698)			(1,446)		(30,970)			17,349				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	3		5620	(119,553)			(4,981)		(180,562)			59,776				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	4		6060	(69,141)			(2,881)		(79,848)			34,571				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	5		5620	(127,213)			(15,902)		(305,509)			63,606				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	3		6030	(29,229)			(3,654)		(72,318)			14,614				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	6		5410	(280,891)			(35,111)		(493,433)			140,445				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	3		5840	(65,206)			(8,151)		(126,055)			32,603				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	6		5620	(271,750)			(33,969)		(379,659)			135,875				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	3		6070	(59,019)			(7,377)		(72,538)			29,509				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	4		5750	(140,345)			(17,543)		(210,129)			70,173				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	4		6210	(51,693)			(6,462)		(61,920)			25,847				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	5		5760	(151,798)			(20,700)		(263,715)			82,799				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	5		6180	(58,163)			(7,931)		(93,846)			31,725				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	4		5660	(137,229)			(28,589)		(250,169)			68,615				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	2		6080	(28,190)			(5,873)		(54,160)			14,095				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	5		5740	(197,728)			(41,193)		(281,990)			98,864				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	3		6150	(52,989)			(11,039)		(69,137)			26,494				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	5		5830	(200,018)			(41,670)		(247,888)			100,009				

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-	09/26/2024	09/19/2025	3		6260	(51,300)			(10,687)		(50,388)			25,650				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	5		5920	(167,958)			(38,172)		(215,233)			91,613				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	3		6330	(41,646)			(9,465)		(41,416)			22,716				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	3		5890	(123,435)			(36,002)		(139,738)			61,717				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	4		6320	(71,805)			(20,943)		(61,700)			35,903				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	4		5940	(166,633)			(48,601)		(174,079)			83,317				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	2		6390	(35,418)			(10,330)		(25,651)			17,709				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	4		6030	(129,529)			(37,779)		(149,713)			64,765				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	4		6470	(49,309)			(14,382)		(41,176)			24,655				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	3		5970	(119,826)			(34,949)		(129,225)			59,913				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	3		6430	(48,441)			(14,128)		(38,485)			24,220				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	3		5940	(140,097)			(44,576)		(139,125)			76,416				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	4		6350	(90,961)			(28,942)		(71,011)			49,615				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	4		6120	(165,705)			(62,139)		(134,233)			82,853				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	2		6570	(36,124)			(13,547)		(18,248)			18,062				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	4		6120	(139,653)			(52,370)		(137,869)			69,827				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	4		6590	(54,053)			(20,270)		(36,758)			27,027				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	3		6110	(124,653)			(46,745)		(108,236)			62,326				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	3		6550	(55,014)			(20,630)		(33,596)			27,507				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	3		6160	(129,249)			(52,874)		(99,878)			70,499				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	2		6630	(36,308)			(14,853)		(18,399)			19,804				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	3		6250	(117,426)			(53,820)		(84,414)			58,713				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	3		6710	(48,828)			(22,379)		(23,167)			24,414				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	3		6230	(120,852)			(55,390)		(90,891)			60,426				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	2		6690	(34,032)			(15,598)		(17,522)			17,016				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	2		6150	(83,982)			(38,492)		(73,117)			41,991				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	3		6570	(57,243)			(26,236)		(39,571)			28,621				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	2		6220		(53,386)		(26,693)		(65,265)			26,693				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	2		6660		(18,886)		(9,443)		(21,483)			9,443				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	2		6030		(82,874)		(44,890)		(93,689)			37,984				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	2		6510		(32,520)		(17,615)		(34,055)			14,905				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	3		6060		(124,661)		(67,525)		(136,514)			57,137				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	3		6530		(50,486)		(27,347)		(50,769)			23,140				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	3		6100		(147,032)		(79,643)		(130,446)			67,390				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	2		6530		(47,148)		(25,539)		(35,408)			21,610				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	4		6290		(130,357)		(70,610)		(125,447)			59,747				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	2		6740		(24,820)		(13,444)		(21,254)			11,376				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	3		6250		(108,554)		(64,146)		(103,999)			44,409				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	5		6700		(71,987)		(42,538)		(61,928)			29,449				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	5		6230		(192,097)		(120,061)		(183,581)			72,037				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	4		6690		(61,637)		(38,523)		(53,185)			23,114				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	5		6280		(190,172)		(118,858)		(171,208)			71,315				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	5		6740		(76,122)		(47,577)		(61,310)			28,546				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	4		6310		(115,993)		(72,496)		(132,016)			43,497				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	2		6750		(21,168)		(13,230)		(24,835)			7,938				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	5		6080		(178,072)		(121,413)		(245,313)			56,659				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	5		6550		(68,807)		(46,914)		(103,548)			21,893				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	7		5950		(215,311)		(152,512)		(414,865)			62,799				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	5		6370		(64,747)		(45,863)		(154,252)			18,885				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	5		5730		(218,512)		(154,780)		(384,940)			63,733				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	3		6160		(63,032)		(44,648)		(134,633)			18,384				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	4		5810		(171,885)		(121,752)		(285,118)			50,133				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	6		6260		(114,454)		(81,072)		(233,887)			33,382				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	6		5880		(219,934)		(169,949)		(399,370)			49,985				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	5		6310		(79,152)		(61,163)		(182,986)			17,989				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	7		5710		(205,294)		(162,525)		(562,662)			42,770				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	2		6170		(24,954)		(19,755)		(92,470)			5,199				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	9		5420		(409,337)		(324,059)		(943,111)			85,279				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	3		5880		(68,543)		(54,264)		(203,500)			14,280				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	5		5480		(240,537)		(190,426)		(501,759)			50,112				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	4		5880		(109,437)		(86,638)		(273,987)			22,799				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	8		5620		(369,287)		(292,352)		(715,738)			76,935				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	3		6050		(71,744)		(56,798)		(170,023)			14,947				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	5		5810		(212,397)		(185,848)		(375,498)			26,550				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	3		6190		(69,977)		(61,230)		(143,220)			8,747				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/14/2025	05/08/2026	5		5820		(278,272)		(243,488)		(374,766)			34,784				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/14/2025	05/08/2026	3		6240		(91,688)		(80,227)		(135,486)			11,461				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	5		6080		(197,687)		(172,977)		(282,818)			24,711				

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-	05/21/2025	05/15/2026	2		6540		(34,232)		(29,953)		(57,071)			4,279				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	3		6040		(132,545)		(115,977)		(180,016)			16,568				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	4		6470		(85,933)		(75,191)		(131,390)			10,742				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	3		6070		(138,482)		(132,188)		(175,352)			6,295				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	2		6540		(42,070)		(40,158)		(59,465)			1,912				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2025	07/03/2025	10		5975		(91,880)		(45,940)		(231,780)			45,940				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	5		6140		(224,737)		(215,373)		(271,436)			9,364				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	4		6600		(82,137)		(78,715)		(109,648)			3,422				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2025	07/11/2025	15		6025		(170,612)		(85,306)		(299,412)			85,306				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	4		6210		(157,725)		(151,153)		(201,152)			6,572				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	4		6660		(68,493)		(65,639)		(101,006)			2,854				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2025	07/18/2025	20		6100		(95,305)		(47,652)		(307,766)			47,652				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	2		6160		(93,954)		(90,039)		(108,181)			3,915				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	5		6630		(106,047)		(101,629)		(135,579)			4,419				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2025	07/25/2025	15		6050		(243,962)		(121,981)		(311,550)			121,981				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	1		6100	(18,598)			(775)		(11,454)			9,299				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	1		6210	(14,867)			(619)		(6,084)			7,433				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	1		6170	(11,563)			(482)		(10,323)			5,781				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	1		6060	(17,282)			(720)		(19,962)			8,641				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	1		6030	(9,740)			(1,217)		(24,106)			4,870				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	2		5840	(43,469)			(5,434)		(84,037)			21,734				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	2		6070	(39,344)			(4,918)		(48,358)			19,672				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	1		6210	(12,920)			(1,615)		(15,480)			6,460				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	1		6180	(11,629)			(1,586)		(18,769)			6,343				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	1		6080	(14,093)			(2,936)		(27,080)			7,046				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	1		5740	(39,542)			(8,238)		(56,398)			19,771				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	2		6150	(35,324)			(7,359)		(46,091)			17,662				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	1		5830	(40,000)			(8,333)		(49,578)			20,000				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	1		6260	(17,097)			(3,562)		(16,796)			8,548				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	1		5920	(33,588)			(7,634)		(43,047)			18,320				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	2		6330	(27,762)			(6,310)		(27,611)			15,143				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	1		5890	(41,142)			(12,000)		(46,579)			20,571				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	2		6320	(35,900)			(10,471)		(30,850)			17,950				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	1		5940	(41,655)			(12,149)		(43,520)			20,827				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	1		6390	(17,707)			(5,164)		(12,826)			8,853				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	2		6470	(24,652)			(7,190)		(20,588)			12,326				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	1		6430	(16,144)			(4,709)		(12,828)			8,072				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	1		6350	(22,737)			(7,234)		(17,753)			12,402				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	1		6120	(41,423)			(15,533)		(33,558)			20,711				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	1		6570	(18,060)			(6,772)		(9,124)			9,030				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	1		6590	(13,510)			(5,066)		(9,190)			6,755				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	1		6550	(18,335)			(6,875)		(11,199)			9,167				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	2		6630	(36,308)			(14,853)		(18,399)			19,804				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	1		6250	(39,139)			(17,938)		(28,138)			19,569				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	1		6710	(16,273)			(7,458)		(7,722)			8,136				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	1		6230	(40,281)			(18,462)		(30,297)			20,140				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	1		6690	(17,014)			(7,798)		(8,761)			8,507				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	1		6570	(19,078)			(8,744)		(13,190)			9,539				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	1		6660		(9,440)		(4,720)		(10,742)			4,720				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	1		6510		(16,257)		(8,806)		(17,028)			7,451				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	2		6530		(33,656)		(18,230)		(33,846)			15,426				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	1		6530		(23,571)		(12,768)		(17,704)			10,804				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	1		6740		(12,407)		(6,721)		(10,627)			5,687				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	1		6700		(14,393)		(8,505)		(12,386)			5,888				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	1		6690		(15,405)		(9,628)		(13,296)			5,777				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	1		6740		(15,220)		(9,513)		(12,262)			5,708				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	1		6750		(10,581)		(6,613)		(12,417)			3,968				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	1		6550		(13,757)		(9,380)		(20,710)			4,377				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	1		6370		(12,945)		(9,170)		(30,850)			3,776				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	2		6160		(42,020)		(29,764)		(89,756)			12,256				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	1		6260		(19,071)		(13,509)		(38,981)			5,563				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	1		6310		(15,826)		(12,230)		(36,597)			3,597				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	3		5710		(87,980)		(69,651)		(241,141)			18,329				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	3		5880		(68,543)		(54,264)		(203,500)			14,280				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	2		5880		(54,716)		(43,317)		(136,993)			11,399				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	1		5620		(46,156)		(36,541)		(89,467)			9,616				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	2		6050		(47,828)		(37,864)		(113,349)			9,964				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	2		6190		(46,650)		(40,819)		(95,480)			5,831				

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-	05/14/2025	05/08/2026	1		6240		(30,559)		(26,740)		(45,162)			3,820				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	1		6540		(17,113)		(14,974)		(28,535)			2,139				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	1		6470		(21,479)		(18,795)		(32,847)			2,685				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	1		6540		(21,032)		(20,076)		(29,732)			956				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	2		6600		(41,066)		(39,355)		(54,824)			1,711				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	1		6660		(17,119)		(16,406)		(25,252)			713				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2025	07/18/2025	2		6100		(9,526)		(4,763)		(30,777)			4,763				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	2		6630		(42,416)		(40,649)		(54,232)			1,767				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2025	07/25/2025	2		6050		(32,524)		(16,262)		(41,540)			16,262				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	50		5660	(2,124,870)			(88,536)		(2,728,208)			1,062,435				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	75		5790	(2,579,958)			(107,498)		(3,117,869)			1,289,979				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	125		5880	(3,656,933)			(152,372)		(4,073,561)			1,828,466				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	75		6040	(1,591,233)			(66,301)		(1,267,898)			795,616				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	50		5720	(1,922,570)			(80,107)		(2,454,572)			961,285				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	50		5840	(1,572,420)			(65,518)		(1,864,721)			786,210				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	150		5960	(3,780,370)			(157,515)		(3,877,051)			1,890,185				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	100		6120	(1,816,845)			(75,702)		(1,211,895)			908,423				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	50		5680	(1,637,420)			(68,226)		(2,682,944)			818,710				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	50		5820	(1,265,970)			(52,749)		(2,005,816)			632,985				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	150		5980	(2,721,970)			(113,415)		(3,805,335)			1,360,985				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	150		6100	(2,061,970)			(85,915)		(2,308,243)			1,030,985				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	50		5540	(2,247,170)			(93,632)		(3,400,221)			1,123,585				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	50		5680	(1,809,620)			(75,401)		(2,718,707)			904,810				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	100		5810	(2,884,845)			(120,202)		(4,200,289)			1,442,423				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	175		5960	(3,757,858)			(156,577)		(4,965,909)			1,878,929				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	50		5560	(1,424,170)			(178,021)		(3,343,153)			712,085				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	75		5700	(1,622,733)			(202,842)		(4,013,049)			811,366				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	175		5830	(2,832,108)			(354,014)		(7,255,664)			1,416,054				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	75		5990	(813,933)			(101,742)		(2,056,322)			406,966				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	25		5340	(1,289,233)			(161,154)		(2,225,545)			644,616				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	50		5470	(2,142,970)			(267,871)		(3,822,987)			1,071,485				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	125		5570	(4,568,808)			(571,101)		(8,364,689)			2,284,404				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	150		5740	(4,018,720)			(502,340)		(7,657,795)			2,009,360				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	25		5560	(1,234,233)			(154,279)		(1,721,840)			617,116				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	125		5700	(5,005,683)			(625,710)		(6,988,758)			2,502,841				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	125		5850	(3,864,808)			(483,101)		(5,310,006)			1,932,404				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	100		6000	(2,293,845)			(286,731)		(2,975,975)			1,146,923				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	75		5730	(2,723,208)			(340,401)		(4,074,232)			1,361,604				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	75		5870	(2,110,383)			(263,798)		(3,149,798)			1,055,191				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	125		5980	(2,804,433)			(350,554)		(4,092,261)			1,402,216				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	100		6140	(1,545,845)			(193,231)		(2,031,033)			772,923				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	50		5730	(1,603,320)			(218,635)		(2,770,225)			874,538				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	75		5870	(1,835,508)			(250,297)		(3,237,984)			1,001,186				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	175		5990	(3,289,208)			(448,528)		(5,803,238)			1,794,113				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	100		6140	(1,295,545)			(176,665)		(2,159,263)			706,661				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	50		5610	(1,864,270)			(388,390)		(3,352,982)			932,135				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	50		5760	(1,431,870)			(298,306)		(2,682,385)			715,935				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	150		5900	(3,229,720)			(672,858)		(6,238,382)			1,614,860				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	75		6040	(1,167,858)			(243,304)		(2,263,221)			583,929				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	50		5670	(2,203,520)			(459,067)		(3,129,679)			1,101,760				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	125		5810	(4,401,683)			(917,017)		(6,288,288)			2,200,841				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	150		5930	(4,244,170)			(884,202)		(6,024,306)			2,122,085				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	125		6090	(2,534,058)			(527,929)		(3,432,262)			1,267,029				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	50		5800	(2,099,270)			(437,348)		(2,607,293)			1,049,635				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	100		5930	(3,382,045)			(704,593)		(4,119,557)			1,691,023				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	200		6030	(5,621,095)			(1,171,062)		(6,631,037)			2,810,548				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	150		6180	(3,082,720)			(642,233)		(3,305,074)			1,541,360				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	50		5870	(1,830,170)			(415,948)		(2,359,902)			998,275				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	50		6000	(1,450,970)			(329,766)		(1,828,898)			791,438				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	200		6110	(4,650,495)			(1,056,931)		(5,626,094)			2,536,634				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	100		6250	(1,694,645)			(385,147)		(1,848,346)			924,352				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	50		5850	(2,187,220)			(637,939)		(2,495,703)			1,093,610				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	50		5970	(1,807,020)			(527,048)		(2,002,858)			903,510				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	200		6100	(5,723,095)			(1,669,236)		(5,998,266)			2,861,548				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	100		6220	(2,244,445)			(654,630)		(2,153,943)			1,122,223				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	50		5910	(2,179,870)			(635,795)		(2,298,010)			1,089,935				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	100		6050	(3,485,545)			(1,016,617)		(3,484,878)			1,742,773				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	150		6170	(4,208,920)			(1,227,602)		(3,905,661)			2,104,460				

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-	10/16/2024	10/10/2025	50		6300	(1,079,370)			(314,816)		(881,682)			539,685				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	50		5980	(1,766,920)			(515,352)		(2,066,852)			883,460				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	75		6110	(2,093,283)			(610,541)		(2,355,066)			1,046,641				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	175		6230	(3,817,183)			(1,113,345)		(4,032,458)			1,908,591				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	150		6360	(2,433,070)			(709,646)		(2,297,936)			1,216,535				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	50		5940	(2,093,020)			(610,464)		(2,273,230)			1,046,510				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	75		6070	(2,538,483)			(740,391)		(2,651,520)			1,269,241				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	150		6200	(3,990,970)			(1,164,033)		(3,906,047)			1,995,485				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	125		6320	(2,593,808)			(756,527)		(2,311,328)			1,296,904				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	25		5850	(1,322,558)			(420,814)		(1,341,933)			721,395				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	50		5980	(2,201,370)			(700,436)		(2,160,489)			1,200,747				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	100		6130	(3,459,445)			(1,100,733)		(3,190,260)			1,886,970				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	200		6260	(5,453,896)			(1,735,330)		(4,617,180)			2,974,852				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	150		6120	(6,214,120)			(2,330,295)		(5,033,744)			3,107,060				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	100		6290	(3,130,145)			(1,173,804)		(2,216,653)			1,565,073				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	100		6480	(2,180,845)			(817,817)		(1,236,224)			1,090,423				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	25		6070	(947,208)			(355,203)		(953,134)			473,604				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	50		6200	(1,520,170)			(570,064)		(1,444,106)			760,085				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	150		6370	(3,290,920)			(1,234,095)		(2,770,683)			1,645,460				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	125		6520	(1,985,183)			(744,444)		(1,445,360)			992,591				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	50		6060	(2,239,120)			(839,670)		(1,987,380)			1,119,560				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	50		6180	(1,860,020)			(697,508)		(1,557,275)			930,010				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	175		6300	(5,296,283)			(1,986,106)		(4,090,681)			2,648,142				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	100		6470	(2,175,145)			(815,680)		(1,439,687)			1,087,573				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	25		6150	(1,093,333)			(447,273)		(849,794)			596,363				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	50		6290	(1,752,221)			(716,817)		(1,237,193)			955,757				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	150		6410	(4,250,472)			(1,738,829)		(2,694,558)			2,318,439				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	100		6570	(2,064,146)			(844,423)		(1,109,273)			1,125,898				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	50		6220	(2,050,671)			(939,891)		(1,504,742)			1,025,335				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	75		6360	(2,448,933)			(1,122,428)		(1,612,323)			1,224,467				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	150		6480	(3,940,272)			(1,805,958)		(2,312,751)			1,970,136				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	100		6630	(1,939,946)			(889,142)		(982,814)			969,973				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	50		6190	(2,140,271)			(980,957)		(1,648,197)			1,070,135				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	50		6330	(1,713,521)			(785,364)		(1,203,494)			856,760				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	200		6470	(5,335,497)			(2,445,436)		(3,332,056)			2,667,749				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	125		6620	(2,471,309)			(1,132,683)		(1,346,830)			1,235,654				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	50		6040	(2,464,121)			(1,129,389)		(2,224,667)			1,232,060				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	100		6250	(3,575,346)			(1,638,700)		(2,984,757)			1,787,673				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	150		6440	(3,775,272)			(1,730,333)		(2,835,397)			1,887,636				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	100		6580	(1,865,746)			(855,134)		(1,281,785)			932,873				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	50		6150		(1,524,320)		(762,160)		(1,869,444)			762,160				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	50		6270		(1,206,920)		(603,460)		(1,469,915)			603,460				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	150		6390		(2,788,570)		(1,394,285)		(3,345,067)			1,394,285				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	100		6560		(1,229,645)		(614,822)		(1,424,136)			614,822				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	25		6030		(1,035,982)		(561,157)		(1,171,109)			474,825				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	50		6160		(1,675,570)		(907,600)		(1,874,513)			767,970				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	150		6290		(3,946,270)		(2,137,563)		(4,339,932)			1,808,707				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	100		6440		(1,913,045)		(1,036,233)		(2,039,813)			876,812				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	50		6040		(2,140,420)		(1,159,394)		(2,348,810)			981,026				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	50		6190		(1,681,520)		(910,823)		(1,816,413)			770,697				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	125		6330		(3,241,682)		(1,755,911)		(3,422,546)			1,485,771				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	100		6470		(1,930,445)		(1,045,658)		(1,972,385)			884,787				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	25		6000		(1,399,182)		(757,890)		(1,270,511)			641,292				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	50		6110		(2,416,670)		(1,309,030)		(2,138,432)			1,107,640				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	175		6250		(6,862,882)		(3,717,395)		(5,817,363)			3,145,488				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	150		6440		(4,226,020)		(2,289,094)		(3,311,267)			1,936,926				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	50		6250		(1,745,520)		(945,490)		(1,695,152)			800,030				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	100		6410		(2,606,045)		(1,411,608)		(2,431,718)			1,194,437				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	100		6520		(2,077,745)		(1,125,445)		(1,875,750)			952,300				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	75		6670		(1,104,557)		(598,302)		(958,307)			506,255				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	50		6190		(1,992,720)		(1,177,516)		(1,931,495)			815,204				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	50		6310		(1,633,420)		(965,203)		(1,544,406)			668,217				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	125		6430		(3,265,807)		(1,929,795)		(2,997,700)			1,336,012				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	125		6580		(2,379,682)		(1,406,176)		(2,101,075)			973,506				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	50		6190		(2,044,820)		(1,278,012)		(1,968,722)			766,807				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	75		6330		(2,436,482)		(1,522,801)		(2,281,719)			913,681				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	150		6440		(3,970,270)		(2,481,419)		(3,627,046)			1,488,851				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	100		6610		(1,852,145)		(1,157,591)		(1,623,910)			694,554				

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	50		6230		(2,057,220)		(1,285,762)		(1,872,626)			771,457				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	50		6350		(1,692,720)		(1,057,950)		(1,498,377)			634,770				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	150		6480		(4,003,870)		(2,502,419)		(3,423,435)			1,501,451				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	100		6640		(1,913,845)		(1,196,153)		(1,570,011)			717,692				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	50		6260		(1,585,920)		(991,200)		(1,806,946)			594,720				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	50		6420		(1,166,120)		(728,825)		(1,329,837)			437,295				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	150		6560		(2,564,470)		(1,602,794)		(2,937,680)			961,676				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	50		6710		(588,070)		(367,544)		(684,860)			220,526				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	50		6050		(1,870,870)		(1,275,593)		(2,560,827)			595,277				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	75		6180		(2,257,607)		(1,539,278)		(3,158,868)			718,330				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	125		6320		(2,875,307)		(1,960,437)		(4,139,169)			914,870				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	125		6460		(2,126,682)		(1,450,011)		(3,144,489)			676,672				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	25		5890		(848,457)		(600,991)		(1,595,499)			247,467				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	75		6020		(2,041,907)		(1,446,351)		(4,055,974)			595,556				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	150		6200		(2,867,920)		(2,031,443)		(6,222,833)			836,477				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	150		6350		(2,039,170)		(1,444,412)		(4,803,761)			594,758				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	50		5700		(2,276,620)		(1,612,606)		(3,969,755)			664,014				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	75		5850		(2,750,807)		(1,948,488)		(5,065,709)			802,319				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	150		5990		(4,367,320)		(3,093,518)		(8,542,940)			1,273,802				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	75		6140		(1,642,232)		(1,163,248)		(3,468,461)			478,984				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	50		5800		(2,179,470)		(1,543,791)		(3,603,067)			635,679				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	75		5930		(2,686,982)		(1,903,279)		(4,655,902)			783,703				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	200		6060		(5,733,094)		(4,060,942)		(10,508,088)			1,672,153				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	75		6210		(1,596,257)		(1,130,682)		(3,166,770)			465,575				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	50		5820		(2,005,620)		(1,549,797)		(3,558,927)			455,823				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	50		5960		(1,609,370)		(1,243,604)		(3,027,112)			365,766				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	150		6110		(3,674,019)		(2,839,015)		(7,461,574)			835,004				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	125		6250		(2,277,932)		(1,760,220)		(5,045,783)			517,712				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	75		5590		(2,620,082)		(2,074,232)		(6,755,298)			545,850				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	75		5840		(1,783,757)		(1,412,141)		(5,264,216)			371,616				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	150		6000		(2,666,019)		(2,110,599)		(8,727,074)			555,421				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	75		6150		(977,957)		(774,216)		(3,569,207)			203,741				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	50		5200		(2,927,120)		(2,317,303)		(6,177,654)			609,817				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	150		5400		(6,989,619)		(5,533,449)		(15,970,848)			1,456,171				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	100		5570		(3,734,745)		(2,956,673)		(9,234,761)			778,072				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	100		5780		(2,713,045)		(2,147,827)		(7,553,477)			565,218				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	50		5960		(984,470)		(779,372)		(3,092,090)			205,098				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	50		5410		(2,612,020)		(2,067,849)		(5,309,591)			544,171				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	75		5540		(3,347,432)		(2,650,051)		(7,154,999)			697,382				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	125		5670		(4,701,932)		(3,722,363)		(10,607,753)			979,569				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	175		5810		(5,360,332)		(4,243,596)		(12,923,796)			1,116,736				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	25		5380		(1,524,757)		(1,207,100)		(2,731,148)			317,658				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	100		5530		(5,154,045)		(4,080,285)		(9,678,652)			1,073,759				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	125		5710		(5,125,682)		(4,057,832)		(10,285,298)			1,067,850				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	100		5960		(2,801,745)		(2,218,048)		(6,317,770)			583,697				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	50		5730		(2,356,620)		(2,062,042)		(4,065,560)			294,577				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	125		5860		(4,959,057)		(4,339,175)		(8,910,640)			619,882				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	150		5980		(4,988,769)		(4,365,173)		(9,355,402)			623,596				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	75		6130		(1,948,682)		(1,705,097)		(3,883,228)			243,585				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/14/2025	05/08/2026	50		5800		(2,849,570)		(2,493,374)		(3,824,279)			356,196				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/14/2025	05/08/2026	75		5920		(3,686,207)		(3,225,431)		(5,056,772)			460,776				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/14/2025	05/08/2026	150		6040		(6,261,069)		(5,478,436)		(8,807,125)			782,634				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/14/2025	05/08/2026	75		6200		(2,449,982)		(2,143,734)		(3,582,202)			306,248				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	50		6050		(2,065,870)		(1,807,636)		(2,933,265)			258,234				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	100		6190		(3,330,545)		(2,914,226)		(4,909,923)			416,318				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	150		6310		(4,072,719)		(3,563,629)		(6,216,816)			509,090				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	100		6480		(1,945,745)		(1,702,526)		(3,165,203)			243,218				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	25		5980		(1,197,707)		(1,047,994)		(1,607,294)			149,713				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	50		6120		(1,969,820)		(1,723,592)		(2,722,496)			246,227				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	125		6260		(3,947,932)		(3,454,440)		(5,653,500)			493,491				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	175		6420		(4,146,707)		(3,628,368)		(6,232,742)			518,338				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	25		6060		(1,169,907)		(1,116,730)		(1,478,714)			53,178				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	75		6190		(2,916,107)		(2,783,557)		(3,773,727)			132,550				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	150		6320		(4,743,369)		(4,527,762)		(6,309,716)			215,608				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	50		6480		(1,184,420)		(1,130,583)		(1,643,378)			53,837				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/09/2025	07/03/2025	50		6000		(499,444)		(249,722)		(1,036,917)			249,722				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	25		6100		(1,186,632)		(1,137,189)		(1,425,167)			49,443				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	75		6240		(2,914,382)		(2,792,950)		(3,578,710)			121,433				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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-	06/11/2025	06/05/2026	175		6360		(5,617,582)		(5,383,516)		(7,054,640)			234,066				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	100		6520		(2,406,745)		(2,306,464)		(3,139,896)			100,281				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/17/2025	07/11/2025	50		6050		(373,520)		(186,760)		(889,595)			186,760				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	50		6180		(2,061,420)		(1,975,527)		(2,612,578)			85,892				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	75		6330		(2,443,832)		(2,342,006)		(3,206,557)			101,826				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	150		6450		(3,951,069)		(3,786,441)		(5,369,168)			164,628				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	100		6610		(1,910,045)		(1,830,459)		(2,755,564)			79,585				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/24/2025	07/18/2025	50		6125		(385,700)		(192,850)		(674,960)			192,850				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	50		6140		(2,413,570)		(2,313,004)		(2,771,343)			100,565				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	75		6290		(2,918,357)		(2,796,759)		(3,429,588)			121,598				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	150		6430		(4,644,819)		(4,451,285)		(5,614,972)			193,534				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	100		6580		(2,345,545)		(2,247,814)		(2,950,935)			97,731				
0649999999 - Written Options - Hedging Other - Call Options and Warrants										(266,983,434)	(293,816,811)		(287,965,902)	XXX	(764,868,315)			207,416,471			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										(266,983,434)	(293,816,811)		(287,965,902)	XXX	(764,868,315)			207,416,471			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										(266,983,434)	(293,816,811)		(287,965,902)	XXX	(764,868,315)			207,416,471			XXX	XXX
0989999999 - Written Options - Total Written Options - Subtotal - Total Written Options										(266,983,434)	(293,816,811)		(287,965,902)	XXX	(764,868,315)			207,416,471			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																						
Swaps - Hedging Other - Interest Rate																						
SWP: OIS 3.231000 8/26/2025		N/A	Interest Rate	JPM-	08/24/2022	08/26/2025		80,000,000	-4.4500640000000002			(1,789,132)	(154,555)		(154,555)	382,211				157,762		0/0
SWP: OIS 2.990000 8/9/2025		N/A	Interest Rate	JPM-	08/05/2022	08/09/2025		170,000,000	-4.4500640000000002			(1,233,160)	(288,950)		(288,950)	1,038,972				279,769		0/0
SWP: OIS 2.638000 8/1/2025		N/A	Interest Rate	JPM-	07/28/2022	08/01/2025		150,000,000	-4.4500640000000002			(1,377,575)	(238,276)		(238,276)	1,187,736				220,085		0/0
1119999999 - Swaps - Hedging Other - Interest Rate												(4,399,867)	(681,781)	XXX	(681,781)	2,608,919				657,616	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												(4,399,867)	(681,781)	XXX	(681,781)	2,608,919				657,616	XXX	XXX

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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)
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												(4,399,867)	(681,781)	XXX	(681,781)	2,608,919				657,616	XXX	XXX
1409999999 - Swaps - Total Swaps - Subtotal - Total Swaps												(4,399,867)	(681,781)	XXX	(681,781)	2,608,919				657,616	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																						
GBP/USD FX/FWRD	FX BONDS	D 1	CURRENCY	CITIDV-	06/11/2025	07/16/2025		17,084,000	0.7376757797999 9999				(251,834)		(251,834)		(251,834)					
EUR/USD FX/FWRD	FX BONDS	D 1	CURRENCY	BARDV-	06/11/2025	07/16/2025		2,843,000	0.8684483173000 0005				(63,601)		(63,601)		(63,601)					
GBP/USD FX/FWRD	FX BONDS	D 1	CURRENCY	CITIDV-	06/11/2025	07/16/2025		27,781,000	0.7376757797999 9999				(409,517)		(409,517)		(409,517)					
GBP/USD FX/FWRD	FX BONDS	D 1	CURRENCY	CITIDV-	06/11/2025	07/16/2025		6,462,000	0.7376757797999 9999				(95,256)		(95,256)		(95,256)					
EUR/USD FX/FWRD	FX BONDS	D 1	CURRENCY	BARDV-	04/24/2025	10/28/2025		13,227,000	0.8683419878000 0005				(294,036)		(294,036)		(294,036)					
EUR/USD FX/FWRD	FX BONDS	D 1	CURRENCY	BARDV-	04/24/2025	10/28/2025		5,447,000	0.8683419878000 0005				(121,087)		(121,087)		(121,087)					
EUR/USD FX/FWRD	FX BONDS	D 1	CURRENCY	BARDV-	04/24/2025	10/28/2025		6,225,000	0.8683419878000 0005				(138,382)		(138,382)		(138,382)					
EUR/USD FX/FWRD	FX BONDS	D 1	CURRENCY	MSCDV-	05/12/2025	10/28/2025		662,000	0.8922136337999 9996				(35,114)		(35,114)		(35,114)					
EUR/USD FX/FWRD	FX BONDS	D 1	CURRENCY	MSCDV-	05/12/2025	10/28/2025		272,000	0.8922136337999 9996				(14,427)		(14,427)		(14,427)					
EUR/USD FX/FWRD	FX BONDS	D 1	CURRENCY	MSCDV-	05/12/2025	10/28/2025		311,000	0.8922136337999 9996				(16,496)		(16,496)		(16,496)					
EUR/USD FX/FWRD	FX BONDS	D 1	CURRENCY	MSCDV-	06/24/2025	10/28/2025		498,000	0.8540057523999 9998				(1,443)		(1,443)		(1,443)					
EUR/USD FX/FWRD	FX BONDS	D 1	CURRENCY	MSCDV-	06/24/2025	10/28/2025		205,000	0.8540057523999 9998				(594)		(594)		(594)					
EUR/USD FX/FWRD	FX BONDS	D 1	CURRENCY	MSCDV-	06/24/2025	10/28/2025		235,000	0.8540057523999 9998				(681)		(681)		(681)					
1439999999 - Forwards - Hedging Other													(1,442,467)	XXX	(1,442,467)		(1,442,467)				XXX	XXX
Forwards - Replication																						
Forwards - Income Generation																						
Forwards - Other																						
1479999999 - Forwards - Subtotal - Forwards													(1,442,467)	XXX	(1,442,467)		(1,442,467)				XXX	XXX
SSAP No. 108 Adjustments - Offset to VM-21																						
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																						
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										518,777,389	413,948,448	(4,399,867)	479,246,016	XXX	1,004,438,855	2,608,919	(1,442,467)	(314,270,693)		657,616	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										518,777,389	413,948,448	(4,399,867)	479,246,016	XXX	1,004,438,855	2,608,919	(1,442,467)	(314,270,693)		657,616	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																					
	14		Sep 25 EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,032.8000	6,253.7500						154,665	154,665	301,434		
	2		Sep 25 EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,092.5000	6,253.7500						16,125	16,125	43,062		
	1		Sep 25 EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/23/2025	6,077.2500	6,253.7500						8,825	8,825	21,531		
	3		Sep 25 EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/24/2025	6,146.0000	6,253.7500						16,163	16,163	64,593		
	1		Sep 25 EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/26/2025	6,194.0000	6,253.7500						2,988	2,988	21,531		
	1		Sep 25 EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/30/2025	6,255.5000	6,253.7500						(88)	(88)	21,531		
	23		Sep 25 EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,032.8000	6,253.7500						254,093	254,093	495,212		
	2		Sep 25 EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/17/2025	6,039.2500	6,253.7500						21,450	21,450	43,062		
	1		Sep 25 EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,054.0000	6,253.7500						9,988	9,988	21,531		
	12		Sep 25 EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,054.2500	6,253.7500						119,700	119,700	258,372		
	11		Sep 25 EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/24/2025	6,146.0000	6,253.7500						59,263	59,263	236,841		
	5		Sep 25 EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/26/2025	6,194.0000	6,253.7500						14,938	14,938	107,655		
1539999999 - Long Futures - Hedging Other																	678,108	678,108	1,636,354	XXX	XXX
Long Futures - Replication																					
Long Futures - Income Generation																					
Long Futures - Other																					
1579999999 - Long Futures - Subtotal - Long Futures																	678,108	678,108	1,636,354	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																					
	8		Sep 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/25/2025	6,146.0000	6,253.7500						(43,100)	(43,100)	161,303		
	13		Sep 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/25/2025	6,146.0000	6,253.7500						(70,038)	(70,038)	262,118		
	4		Sep 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/25/2025	6,146.2500	6,253.7500						(21,500)	(21,500)	80,652		
	3		Sep 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/25/2025	6,146.2500	6,253.7500						(16,125)	(16,125)	60,489		
	14		Sep 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/25/2025	6,146.5000	6,253.7500						(75,075)	(75,075)	282,281		
	7		Sep 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/25/2025	6,146.5000	6,253.7500						(37,538)	(37,538)	141,141		
	3		Sep 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/25/2025	6,146.7500	6,253.7500						(16,050)	(16,050)	60,489		
	12		Sep 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/25/2025	6,146.7500	6,253.7500						(64,200)	(64,200)	241,955		
	2		Sep 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/25/2025	6,147.0000	6,253.7500						(10,675)	(10,675)	40,326		
	16		Sep 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/26/2025	6,148.5000	6,253.7500						(84,200)	(84,200)	322,607		
	74		Sep 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/26/2025	6,184.5000	6,253.7500						(256,225)	(256,225)	1,492,057		
	7		Sep 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/27/2025	6,195.5000	6,253.7500						(20,388)	(20,388)	141,141		
	7		Sep 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/27/2025	6,219.5000	6,253.7500						(11,988)	(11,988)	141,141		
1609999999 - Short Futures - Hedging Other																	(727,100)	(727,100)	3,427,698	XXX	XXX
Short Futures - Replication																					
Short Futures - Income Generation																					
Short Futures - Other																					
1649999999 - Short Futures - Subtotal - Short Futures																	(727,100)	(727,100)	3,427,698	XXX	XXX

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
SSAP No. 108 Adjustments - Offset to VM-21																					
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																					
1709999999 - Subtotal - Hedging Other																	(48,993)	(48,993)	5,064,052	XXX	XXX
1759999999 – Totals																	(48,993)	(48,993)	5,064,052	XXX	XXX

E07.1

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
0000000001 BAML	10,472,071	4,580,097	15,052,167
Total Net Cash Deposits	10,472,071	4,580,097	15,052,167

(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		551,705,833	(287,965,902)	551,705,833	1,404,450,132	(764,868,315)	1,404,450,132	5,064,052	5,064,052
Over-The-Counter												
NAIC 1 Designation												
BARCLAYS - FX-	Y					(617,106)	(617,106)		(617,106)			
CITI - FX-	Y					(756,606)	(756,606)		(756,606)			
MS - FX-	Y					(68,756)	(68,756)		(68,756)			
BAML - OPTION-	Y	Y	125,643,677		18,887,494		18,887,494	38,294,843				
BARCLAYS - OPTION-	Y	Y	4,115,000		2,221,854		2,221,854	5,084,760		969,760		
BNP PARIBAS - OPTION-	Y	Y	92,051,000		15,347,827		15,347,827	31,491,341				
BMO - OPTION-	Y	Y	21,773,000		14,440,286		14,440,286	23,346,000		1,573,000		
CITI - OPTION-	Y	Y	131,134,051		118,177,886		118,177,887	140,551,592		9,417,541		
GS - OPTION-	Y	Y	7,650,000		3,138,578		3,138,578	7,903,898		253,898		
JPM - OPTION-	Y	Y	46,632,920		22,575,225		22,575,225	46,670,392		37,472		
ML - OPTION-	Y	Y	2,850,000		372,686		372,686	1,532,835				
MS - OPTION-	Y	Y	15,612,000		10,349,339		10,349,339	16,724,036		1,112,037		
RBC - OPTION-	Y	Y	18,700,000		6,967,600		6,967,600	19,374,722		674,722		
SG - OPTION-	Y	Y	1,488,000		1,437,020		1,437,020	1,855,761		367,761		
TB-OPTION-	Y	Y	2,200,000		773,106		773,106	2,189,144				
UBS - OPTION-	Y	Y	17,370,000		7,977,883		7,977,883	18,481,309		1,111,309		
WELLS FARGO - OPTION-	Y	Y	26,644,000		10,015,714		10,015,714	13,480,654				
0299999999 - Total NAIC 1 Designation			513,863,647		232,682,499	(1,442,467)	231,240,032	366,981,286	(1,442,467)	15,517,500		
NAIC 2 Designation												
NAIC 3 Designation												
NAIC 4 Designation												
NAIC 5 Designation												
NAIC 6 Designation												
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange-Traded)			(466,504)			(681,780)			(681,780)		657,616	442,340
0999999999 Gross Totals			513,397,143		784,388,332	(290,090,149)	782,945,866	1,771,431,418	(766,992,563)	1,419,967,632	5,721,668	5,506,392
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					784,388,333	(290,090,149)						

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-BR-9	LOCKHEED MARTIN CORPORATION	466,504	484,000	466,504	06/15/2032	V
0199999999 Total				466,504	484,000	466,504	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	3132GU-TT-1	FHLMC GOLD 30YR	578,584	5,577,000	XXX	07/01/2042	V
BAML - OPTION -	BOND	3138ER-PM-6	FN AL9427	339,104	4,278,000	XXX	11/01/2026	V
BAML - OPTION -	BOND	31418D-RS-3	FNMA 30YR UMBS	47,250,440	124,662,733	XXX	08/01/2050	V
BAML - OPTION -	BOND	31418D-UG-5	FNMA 30YR UMBS	53,366,743	101,131,062	XXX	11/01/2050	V
JPM - OPTION -	BOND	912797-PX-9	B 0.00 09/18/2025 GOVT	141,478	142,800	XXX	09/18/2025	V
JPM - OPTION -	BOND	912803-GE-7	SP 0.0 02/15/2052 PSTRIP	143,719	527,300	XXX	02/15/2052	V
JPM - OPTION -	BOND	912810-RL-4	TII 0.75 2/15/45	2,067,144	2,071,600	XXX	02/15/2045	V
JPM - OPTION -	BOND	912810-TR-9	T 3.625 05/15/2053	2,870,960	3,499,900	XXX	05/15/2053	V
JPM - OPTION -	BOND	912810-TY-4	TII 2.125 02/15/2054	162,939	169,000	XXX	02/15/2054	V
JPM - OPTION -	BOND	912810-UJ-5	T 4.75 02/15/2045	35,276,730	34,840,000	XXX	02/15/2045	V
BAML - OPTION -	BOND	91282C-AE-1	T 0.625 08/15/2030	3,587,556	4,195,000	XXX	08/15/2030	V
BAML - OPTION -	BOND	254687-FY-7	Walt Disney Company	20,521,250	25,000,000	XXX	05/15/2041	V
BARCLAYS - OPTION -	CASH	000000-00-0	CASH	4,115,000	4,115,000	XXX		V
BNP PARIBAS - OPTION -	CASH	000000-00-0	CASH	92,051,000	92,051,000	XXX		V
BMO - OPTION -	CASH	000000-00-0	CASH	21,773,000	21,773,000	XXX		V
CITI - OPTION -	CASH	000000-00-0	CASH	131,134,051	131,134,051	XXX		V
GS - OPTION -	CASH	000000-00-0	CASH	7,650,000	7,650,000	XXX		V
JPM - OPTION -	CASH	000000-00-0	CASH	5,969,950	5,969,950	XXX		V
ML - OPTION -	CASH	000000-00-0	CASH	2,850,000	2,850,000	XXX		V
MS - OPTION -	CASH	000000-00-0	CASH	15,612,000	15,612,000	XXX		V
RBC - OPTION -	CASH	000000-00-0	CASH	18,700,000	18,700,000	XXX		V
SG - OPTION -	CASH	000000-00-0	CASH	1,488,000	1,488,000	XXX		V
TB-OPTION -	CASH	000000-00-0	CASH	2,200,000	2,200,000	XXX		V
UBS - OPTION -	CASH	000000-00-0	CASH	17,370,000	17,370,000	XXX		V
WELLS FARGO - OPTION -	CASH	000000-00-0	CASH	26,644,000	26,644,000	XXX		V
0299999999 Total				513,863,647	653,651,396	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)						
3133EN-ED-8	FEDERAL FARM CREDIT BANK		1.B FE	73,750,512	91,927,085	11/17/2036
3133EN-JY-7	FEDERAL FARM CREDIT BANK		1.B FE	97,544,389	120,427,540	01/05/2037
3134GV-5K-0	Freddie Mac		1.A	117,889,454	169,464,577	07/13/2040
0029999999 - ICO - Other U.S. Government Obligations (Not Exempt from RBC)				289,184,354	381,819,202	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)						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Municipal Bonds - Special Revenues						
668103-AC-8	NORTHWESTERN MEMORIAL HEALTHCA		1.C FE	44,409,570	73,065,038	07/15/2051
0059999999 - ICO - Municipal Bonds - Special Revenues				44,409,570	73,065,038	XXX
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Project Finance Bonds Issued by Operating Entities (Unaffiliated)						
14066A-AB-5	Capmark Military Housing Trust		1.G	10,699,794	9,756,694	07/10/2051
346845-AC-4	FORT MOORE FAMILY LLC		1.E FE	741,455	748,784	01/15/2036
0069999999 - ICO - Project Finance Bonds Issued by Operating Entities (Unaffiliated)				11,441,249	10,505,478	XXX
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.	81,412,446	109,851,347	05/13/2041
02209S-BN-2	ALTRIA GROUP INC		2.	29,135,516	41,500,863	02/04/2051
02772A-AA-7	AMERICAN NATIONAL GROUP		2.	107,702,490	105,000,000	06/13/2032
05565Q-DV-7	BP PLC		1.G FE	101,702,026	103,005,210	12/31/2070
11135F-BJ-9	BROADCOM INC		2.	96,251,235	119,423,033	02/15/2041
11135F-BV-2	BROADCOM INC		2.	291,157	264,873	05/15/2037
36321P-AC-4	GALAXY PIPELINE ASSETS HOLDCO		1.C FE	97,693,048	125,805,151	09/30/2040
55903V-BD-4	WARNERMEDIA HOLDINGS INC		3.A FE	78,725,000	117,655,618	03/15/2042
68389X-BZ-7	ORACLE CORP		2.	74,026,065	93,755,578	03/25/2041
71531Q-AB-7	PS HOLDINGS INDEPENDENT VOTING		2.	137,490,600	156,000,000	07/15/2039
86564C-AB-6	SUMITOMO LIFE INSURANCE CO		1.G FE	23,799,516	24,395,642	09/14/2077
91913Y-AL-4	VALERO ENERGY CORPORATION		2.	82,152,628	92,806,986	06/15/2037
BGH71B-8B-3	BAIN CAPITAL HOLDINGS LP		1.D PL	86,239,566	113,000,000	04/15/2036
BGH7BE-C2-1	STADCO LA LLC		2.	73,263,970	107,000,000	05/15/2056
BGH7MB-V6-5	EXTELL - HARD ROCK NYC		1.F PL	112,416,145	139,068,308	03/01/2050
92769V-AJ-8	VMED 02 UK LTD		4.B FE	731,081	791,187	07/15/2030
039483-BQ-4	ARCHER-DANIELS-MIDLAND C		1.F FE	196,325	201,600	03/15/2049
0089999999 - ICO - Corporate Bonds (Unaffiliated)				1,183,228,813	1,449,525,396	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)						
BGH6SJ-PL-8	CTL - CAYMAN UNIVERSE HOLDINGS		1.D PL	179,491,642	200,091,490	09/30/2045
BGH7N0-JZ-8	TCFC PC LEASECO LP		1.D PL	169,247,658	231,969,400	11/05/2057
0129999999 - ICO - Single Entity Backed Obligations (Unaffiliated)				348,739,299	432,060,890	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)						
BGH6B3-MZ-3	LIFELONG PSI		5.B GI	2,104,318	2,104,318	10/20/2025
BGH70Y-8Z-1	WOMENS CARE		4.C FE	2,033,204	2,209,845	01/15/2028
BGH7D1-Q3-0	SWEETWATER SOUND		4.B FE	9,040,760	8,971,298	08/07/2028
BGH6B4-38-2	LIFELONG PSI		5.B GI	572,741	572,741	10/20/2025
BGH75F-FZ-9	FIRST BRANDS		4.A FE	4,338,774	4,579,012	03/30/2027
0209999999 - ICO - Bank Loans - Acquired (Unaffiliated)				18,089,797	18,437,215	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)				1,895,093,081	2,365,413,218	XXX
0509999999 - ICO (Schedule D, Part 1, Section 1 type): Subotals Issuer Credit Obligations				1,895,093,081	2,365,413,218	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-AQ-2	Freddie Mac - SCRT		1.A	36,556,470	42,706,482	01/25/2056
31418A-VT-2	Fannie Mae		1.A	118,736	130,047	08/01/2043
31418C-5E-0	Fannie Mae		1.A	121,272	124,727	12/01/2038
31413J-B4-5	Fannie Mae		1.A	9,440	9,339	09/01/2037
31396Y-UU-4	Fannie Mae		1.A	3,558	3,514	03/25/2038
1039999999 - ABS - Financial ABS - Self-Liquidating - Agency Residential MBS - Not/Partially Guaranteed (Not Exempt from RBC)				36,809,476	42,974,108	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)						
35563C-AA-6	Freddie Mac Military Housing B		1.A	99,804,135	127,123,986	11/25/2055
1049999999 - ABS - Financial ABS - Self-Liquidating - Agency Commercial MBS - Not/Partially Guaranteed (Not Exempt from RBC)				99,804,135	127,123,986	XXX
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)						
007036-QT-6	Adjustable Rate Mortgage Trust		1.A FM	123,943	125,588	11/25/2035
1059999999 - ABS - Financial ABS - Self-Liquidating - Non-Agency Residential MBS (Unaffiliated)				123,943	125,588	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)						
929342-AB-9	WMRK Commercial Mortgage Trust		1.A FM	25,000,000	24,903,220	11/15/2035
1079999999 - ABS - Financial ABS - Self-Liquidating - Non-Agency Commercial MBS (Unaffiliated)				25,000,000	24,903,220	XXX
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.B FE	2,925,000	3,000,000	12/18/2037
05493N-AG-7	BDS Ltd		2.A FE	3,978,944	4,000,000	11/16/2038
055731-AG-8	BSPDF 2021-FL1 Issuer Ltd		1.E FE	15,622,790	15,856,000	10/15/2036
055731-AJ-2	BSPDF 2021-FL1 Issuer Ltd		1.F FE	18,318,355	18,678,991	10/15/2036
05591X-AG-6	BrightSpire Capital Inc		1.E FE	6,974,226	7,000,000	08/19/2038
05591X-AJ-0	BrightSpire Capital Inc		2.B FE	2,996,484	3,000,000	08/19/2038
055983-AE-0	BSPRT Issuer Ltd		1.B FE	9,959,970	10,000,000	02/15/2037
055983-AJ-9	BSPRT Issuer Ltd		1.E FE	38,329,128	38,650,000	02/15/2037
055984-AE-8	BSPRT Issuer Ltd		1.A FE	33,935,326	33,573,383	07/15/2039
055984-AG-3	BSPRT Issuer Ltd		1.C FE	11,408,854	11,311,411	07/15/2039

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
055984-AJ-7	BSPRT Issuer Ltd		1.F FE	13,869,277	13,808,178	07/15/2039
05601H-AJ-3	BSPRT Issuer Ltd		1.G FE	6,198,686	6,345,568	03/15/2036
05608X-AG-7	BXMT Ltd		1.G FE	4,682,112	4,800,000	11/15/2037
072917-AE-7	BCRED MML CLO 2021-1 LLC		1.C FE	15,800,699	15,750,000	04/20/2035
072917-AG-2	BCRED MML CLO 2021-1 LLC		1.F FE	11,757,403	11,750,000	04/20/2035
103228-AE-2	Boyce Park CLO LLC		1.C FE	12,728,461	12,700,000	04/21/2035
103228-AJ-1	Boyce Park CLO LLC		1.F FE	27,520,240	27,500,000	04/21/2035
12434L-AA-2	BXMT Ltd		1.A FE	363,231	361,971	02/18/2038
12434L-AG-9	BXMT Ltd		1.G FE	5,045,518	5,100,009	02/18/2038
15672Q-AE-7	Cerberus		1.G FE	8,009,552	8,000,000	04/15/2034
15674L-AE-6	Cerberus		1.E FE	2,002,032	2,000,000	04/22/2033
15674P-AA-5	Cerberus		1.A FE	14,034,160	13,688,360	07/23/2033
15674R-AG-8	Cerberus		1.E FE	4,006,952	4,000,000	09/22/2033
15675A-AA-7	Cerberus		1.A FE	17,060,622	17,000,000	03/22/2035
30319Y-AG-3	FS Rialto Issuer Ltd		1.G FE	995,562	1,000,000	05/16/2038
30319Y-AJ-7	FS Rialto Issuer Ltd		2.B FE	5,539,461	5,548,202	04/16/2038
34706C-AC-3	Fortress CBO Investments Ltd		1.A FE	22,492,492	22,509,565	02/23/2039
34706C-AE-9	Fortress CBO Investments Ltd		1.D FE	20,070,626	20,250,000	02/23/2039
34961J-BC-7	Fortress Credit Opportunities		1.A FE	2,006,980	1,911,291	10/15/2033
34961J-BE-3	Fortress Credit Opportunities		1.C FE	36,345,777	36,200,000	10/15/2033
34961J-BG-8	Fortress Credit Opportunities		1.G FE	43,814,706	43,750,000	10/15/2033
34961J-BJ-2	Fortress Credit Opportunities		2.C FE	10,945,055	11,000,000	10/15/2033
381743-AE-3	Golub Capital Partners CLO Ltd		1.E FE	2,001,668	2,000,000	08/05/2033
38174T-AE-6	Golub Capital Partners CLO Ltd		1.E FE	233,810,694	234,000,000	08/25/2033
38178G-AA-8	Golub Capital Partners CLO Ltd		1.A FE	10,023,330	9,798,325	08/26/2033
38178G-AC-4	Golub Capital Partners CLO Ltd		1.C FE	9,030,204	9,000,000	08/26/2033
38178G-AE-0	Golub Capital Partners CLO Ltd		1.F FE	5,003,350	5,000,000	08/26/2033
39809P-AG-0	Greystone Commercial Real Esta		1.G FE	5,186,727	5,250,000	07/15/2039
40170F-AA-4	GPIM..18-1		1.A FE	3,625,325	3,624,789	01/15/2031
40171D-BG-4	Guggenheim CLO 2019-1 Ltd		1.F FE	19,292,851	19,250,000	10/15/2032
40171D-BJ-8	Guggenheim CLO 2019-1 Ltd		2.C FE	15,176,283	15,500,000	10/15/2032
42704R-AA-9	HERA..21-FL1		1.A FE	771,109	763,541	02/18/2038
42704R-AG-6	HERA..21-FL1		1.E FE	9,795,795	9,939,775	02/18/2038
48250R-BN-5	KKR Financial CLO Ltd		1.A FE	2,005,028	2,000,000	10/15/2030
48251B-AY-6	KKR Financial CLO Ltd		1.C FE	8,025,920	7,659,549	10/20/2034
48275E-AE-6	KREF 2022-FI3 Ltd		1.C FE	15,698,601	15,850,000	02/15/2039
48275R-AG-2	KREF 2021-FL2 Ltd		1.G FE	4,911,959	4,950,000	02/15/2039
53946P-AJ-9	LoanCore 2022-CRE7 Issuer Ltd		1.G FE	22,002,835	22,150,000	01/17/2037
53947X-AL-6	LoanCore 2021-CRE5 Issuer Ltd		1.F FE	13,900,473	13,662,452	07/15/2036
53948H-AJ-5	LoanCore 2021-CRE6 Issuer Ltd		2.B FE	10,800,464	10,800,331	11/15/2038
55284J-AE-9	MF1 Multifamily Housing Mortga		1.D FE	6,873,027	7,000,000	02/19/2037
55284J-AG-4	MF1 Multifamily Housing Mortga		1.F FE	6,865,061	7,000,000	02/19/2037
55285B-AC-9	MF1 Multifamily Housing Mortga		1.A FE	57,171,855	56,722,012	09/17/2037
55285B-AE-5	MF1 Multifamily Housing Mortga		1.D FE	13,995,842	13,942,451	09/19/2037
55285B-AG-0	MF1 Multifamily Housing Mortga		1.G FE	13,064,883	12,954,837	09/19/2037
55821U-AE-4	MADISON PARK FUNDING LTD		1.F FE	4,109,340	4,100,000	04/19/2033
55821U-AG-9	MADISON PARK FUNDING LTD		2.C FE	5,051,420	5,000,000	04/19/2033
64134J-AE-3	Neuberger Berman CLO Ltd		1.F FE	2,004,544	2,000,000	04/15/2033
64134J-AG-8	Neuberger Berman CLO Ltd		2.C FE	1,008,890	1,000,000	04/15/2033
65251P-BA-0	NewStar Arlington Senior Loan		1.A FE	12,679,650	12,607,409	04/25/2031
69120H-AA-0	Owl Rock CLO Ltd		1.A FE	59,509,219	59,250,000	05/15/2035
69120H-AC-6	Owl Rock CLO Ltd		1.C FE	7,048,867	7,000,000	05/15/2035
701631-AC-7	Parliament CLO Ltd		1.E FE	2,505,598	2,500,000	08/20/2032
76243N-AE-6	Rialto Real Estate Fund LP		1.D FE	3,496,868	3,500,000	01/19/2037
76243N-AG-1	Rialto Real Estate Fund LP		1.G FE	15,421,400	15,500,000	01/19/2037
85815C-AC-3	Steele Creek CLO Ltd		1.A FE	7,507,358	7,500,000	04/15/2031
85816W-AE-4	Steele Creek CLO Ltd		1.A FE	4,019,497	4,017,577	04/21/2031
92915U-AQ-7	Voya CLO Ltd		2.B FE	3,033,273	3,000,000	06/07/2030
98955R-AF-6	Owl Rock CLO Ltd		1.A FE	7,894,162	7,821,192	04/20/2033
69291Q-AE-5	PFP III		1.D FE	27,955,665	27,881,804	08/19/2035
78485K-AJ-4	Starwood Commercial Mortgage T		1.G FE	14,810,068	15,250,000	11/15/2038
48275E-AG-1	KREF 2022-FI3 Ltd		1.D FE	13,946,070	14,150,000	02/15/2039
055983-AG-5	BSPRT Issuer Ltd		1.E FE	13,897,604	13,950,000	02/15/2037
05608X-AJ-1	BXMT Ltd		2.B FE	13,089,939	13,657,446	11/15/2037
05608X-AE-2	BXMT Ltd		1.D FE	7,499,364	7,650,000	11/15/2037
00489T-AG-1	ACRE COMMERCIAL MORTGAGE TRUST		1.G FE	6,899,200	7,040,000	12/18/2037
53948H-AG-1	LoanCore 2021-CRE6 Issuer Ltd		1.G FE	6,191,088	6,250,000	11/15/2038
15674L-AA-4	Cerberus		1.A FE	6,014,772	5,898,707	04/22/2033
55283T-AC-2	MF1 Multifamily Housing Mortga		1.A FE	5,916,376	5,831,161	07/16/2036
69291Q-AA-3	PFP III		1.A FE	5,880,155	5,820,841	08/19/2035
50188Y-AJ-3	LCM Ltd Partnership		1.A FE	5,712,928	5,700,000	03/20/2030
69701C-AG-5	Palmer Square Loan Funding Ltd		1.G FE	5,611,570	5,600,000	04/15/2030
92915U-AN-4	Voya CLO Ltd		1.C FE	5,311,766	5,300,000	06/07/2030
64132D-AQ-1	Neuberger Berman CLO Ltd		2.C FE	5,051,270	5,000,000	01/19/2032
51080Q-AG-0	THL Credit Lake Shore MM CLO I		1.G FE	4,505,157	4,500,000	04/15/2033
15674P-AE-7	Cerberus		1.F FE	4,104,301	4,100,000	07/23/2033
53948H-AC-0	LoanCore 2021-CRE6 Issuer Ltd		1.A FE	3,881,814	3,880,839	11/15/2038
53947X-AE-2	LoanCore 2021-CRE5 Issuer Ltd		1.A FE	3,595,989	3,542,146	07/15/2036
15674P-AC-1	Cerberus		1.A FE	3,762,881	3,510,615	07/23/2033
05602C-AJ-3	BSPRT Issuer Ltd		1.E FE	3,236,048	3,250,000	12/15/2038
40169C-AG-1	Guggenheim CLO Ltd		1.F FE	3,257,709	3,250,000	01/15/2034
48275E-AC-0	KREF 2022-FI3 Ltd		1.A FE	3,035,781	2,988,078	02/17/2039
48275R-AC-1	KREF 2021-FL2 Ltd		1.A FE	2,990,295	2,937,080	02/15/2039
53947X-AJ-1	LoanCore 2021-CRE5 Issuer Ltd		1.C FE	2,879,497	2,884,382	07/15/2036
05493N-AJ-1	BDS Ltd		2.B FE	2,501,234	2,600,000	11/18/2038
53947X-AG-7	LoanCore 2021-CRE5 Issuer Ltd		1.A FE	2,488,365	2,500,000	07/15/2036
14317V-AU-4	Carlyle Global Market Strategi		1.C FE	2,507,453	2,500,000	04/15/2035
64132D-AN-8	Neuberger Berman CLO Ltd		1.F FE	1,804,851	1,800,000	01/19/2032
40390J-AG-7	HGI CRE CLO Ltd		2.A FE	1,645,535	1,650,000	09/19/2036
78486B-AJ-3	Starwood Commercial Mortgage T		2.B FE	1,475,540	1,500,000	04/18/2038
78486B-AL-8	Starwood Commercial Mortgage T		2.C FE	1,236,013	1,275,000	04/18/2038
30323C-AG-5	FS Rialto Issuer Ltd		1.G FE	1,046,124	1,034,195	11/16/2036
40441L-AL-0	HGI CRE CLO Ltd		1.F FE	767,701	800,000	06/15/2036
15674P-AG-2	Cerberus		2.B FE	749,771	750,000	07/23/2033
04942J-AG-6	Atlas Senior Loan Fund LTD		1.C FE	701,537	676,014	01/15/2031
65252B-AA-1	Newstar Fairfield Fund CLO LTD		1.A FE	626,869	623,539	04/20/2030
42704R-AE-1	HERA..21-FL1		1.B FE	592,956	589,468	02/18/2038
48275R-AE-7	KREF 2021-FL2 Ltd		1.D FE	555,538	548,856	02/15/2039
14316C-AJ-2	Carlyle Global Market Strategi		1.F FE	350,767	325,757	07/15/2030
15675A-AC-3	Cerberus		1.B FE	251,594	250,000	03/22/2035
34706C-AA-7	Fortress CBO Investments Ltd		1.A FE	43,576	42,754	02/23/2039
1099999999 - ABS - Financial ABS - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)				1,252,444,775	1,252,945,848	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)						
24703P-AA-2	DELLWOOD AB 2008-1 DELL..08-1		1.B FE	63,905,521	71,250,000	01/20/2043
BGH7F7-TD-0	HARBOURVEST STRUCTURED SOLUTIO		1.G PL	4,039,466	4,047,561	09/15/2026

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
BGH7F7-VB-1	HARBOURVEST STRUCTURED SOLUTIO		1.G PL	3,303,761	3,337,132	09/15/2026
88576N-AJ-7	321 Henderson Receivables LLC		1.A FE	284,032	286,346	03/15/2042
92978J-AH-6	WACHOVIA STUDENT LOAN TRUST		1.C FE	133,062	104,951	04/25/2040
1119999999 - ABS - Self-Liquidating - Other Financial ABS - Self-Liquidating (Unaffiliated)				71,665,842	79,025,990	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)						
BGH9JH-WF-1	MC WH LENDING 24-7 LLC		2.A PL	199,988,000	177,631,498	02/15/2034
BGH9JH-W6-1	MULTI-ASSET WAREHOUSE BORROWER		1.G PL	174,999,825	155,602,640	03/15/2034
1339999999 - ABS - Financial ABS - Not Self-Liquidating - Other Financial ABS - Not Self-Liquidating (Unaffiliated)				374,987,825	333,234,138	XXX
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)						
BGH5ED-WX-4	KING JAMES FUNDING LLC		1.E PL	115,080,553	119,755,695	12/01/2049
1539999999 - ABS - Non-Financial ABS - Practical Expedient - Other Non-Financial ABS - Practical Expedient (Unaffiliated)				115,080,553	119,755,695	XXX
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	121,170,741	133,740,527	07/15/2046
33830J-AC-9	Five Guys Funding LLC		2.C FE	93,760,757	104,131,875	07/25/2051
87342R-AC-8	Taco Bell Funding LLC		2.B FE	114,888,787	114,831,137	05/25/2046
BGH3LW-9S-6	LMH SPE AM LLC / LMH SP 5.9 21		2.B PL	138,236,634	137,269,398	06/21/2048
BGH5HU-84-4	VUMC 2018-1 LOAN		1.F PL	98,546,064	115,243,189	07/01/2048
BGH6BF-MR-4	GUGGENHEIM NSA NAPOLI-MIRABELL		1.G PL	128,590,186	135,239,506	10/01/2045
1739999999 - ABS - Non-Financial ABS - Full Analysis - Other Non-Financial ABS - Full Analysis (Unaffiliated)				695,193,169	740,455,633	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)				2,671,109,716	2,720,544,207	XXX
1909999999 - ICO (Schedule D, Part 1, Section 1 type): Subtotals - Asset-Backed Securities				2,671,109,716	2,720,544,207	XXX
2009999999 - ICO (Schedule D, Part 1, Section 1 type): Total - Issuer Credit Obligations and Asset-Backed Securities				4,566,202,798	5,085,957,425	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				4,566,202,798	5,085,957,425	XXX

General Interrogatories:

1. Total activity for the year to date — Fair Value $ (78,349,343) — Book/Adjusted Carrying Value $ (13,555,302)
2. Average balance for the year to date — Fair Value $ 4,605,377,469 — Book/Adjusted Carrying Value $ 5,092,735,076

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	6,532,011		865,858,195	928,805,034	655,472,727	XXX
Bank of America.....New York, NY.....					25,519,538	11,184,863	31,158,479	XXX
Bank of New York Mellon.....New York, NY.....					1,645,173	1,122,520	927,353	XXX
Wells Fargo.....Sioux Falls, SD.....		0.024	728,917		(82,331,156)	(170,947,739)	(114,059,185)	XXX
Federal Home Loan Bank of Des Moines.....Des Moines, IA.....					5,209,245	5,980,972	5,419,573	XXX
0199998 Deposits in .....3 depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories	XXX	XXX			210,898	210,898	210,898	XXX
0199999 Total Open Depositories	XXX	XXX	7,260,928		816,111,892	776,356,548	579,129,845	XXX
0399999 Total Cash on Deposit	XXX	XXX	7,260,928		816,111,892	776,356,548	579,129,845	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999 Total	XXX	XXX	7,260,928		816,111,892	776,356,548	579,129,845	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		06/30/2025		07/31/2025	13,552,967		
XXX	TREASURY BILL		06/30/2025		07/01/2025	653,900,000		886,699
XXX	TREASURY BILL		06/30/2025		07/22/2025	57,959,147		25,027
0019999999 - ICOs: U.S. Government Obligations (Exempt from RBC)						725,412,114		911,726
Issuer Credit Obligations: Other U.S. Government Obligations (Not Exempt from RBC)								
XXX	FED HOME LN DISCOUNT NT		06/25/2025		07/07/2025	149,895,940		86,607
XXX	FED HOME LN DISCOUNT NT		06/24/2025		07/18/2025	174,654,288		141,955
XXX	FED HOME LN DISCOUNT NT		06/24/2025		07/21/2025	74,825,692		60,817
XXX	FREDDIE MAC DISCOUNT NT		06/24/2025		07/01/2025	50,000,000		40,444
XXX	FREDDIE MAC DISCOUNT NT		06/24/2025		07/11/2025	124,855,091		101,237
XXX	FANNIE DISCOUNT NOTE		06/12/2025		07/07/2025	99,929,936		209,603
0029999999 - ICOs: Other U.S. Government Obligations (Not Exempt from RBC)						674,160,947		640,663
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)								
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)						1,399,573,061		1,552,389
0509999999 - Issuer Credit Obligations: Total Issuer Credit Obligations						1,399,573,061		1,552,389
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)						1,399,573,061		1,552,389
8609999999 Total Cash Equivalents						1,399,573,061		1,552,389