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

QUARTERLY STATEMENT

AS OF JUNE 30, 2025

OF THE CONDITION AND AFFAIRS OF THE

NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

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

Country of Domicile United States

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

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

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

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

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

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

Internet Web Site Address www.northamericancompany.com

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

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

OFFICERS

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

OTHER OFFICERS

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

DIRECTORS OR TRUSTEES

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

State of Iowa
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 18 day of July, 2025

Heidi Lynn Coburn

HEIDI LYNN COBURN
Commission Number 226018
My Commission Expires 12-20-2026

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	34,979,497,338		34,979,497,338	34,840,094,624
2. Stocks:				
2.1 Preferred stocks	414,283,428		414,283,428	467,487,414
2.2 Common stocks	1,888,240,572		1,888,240,572	1,385,635,543
3. Mortgage loans on real estate:				
3.1 First liens	1,803,589,604		1,803,589,604	1,921,747,095
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)				
4.2 Properties held for the production of income (less $ encumbrances)				
4.3 Properties held for sale (less $ encumbrances)				9,960,620
5. Cash ($ 399,524,697), cash equivalents ($ 1,626,696,006) and short-term investments ($ 166,042,833)	2,192,263,536		2,192,263,536	1,605,825,983
6. Contract loans (including $ premium notes)	257,826,534	241,641	257,584,892	243,348,914
7. Derivatives	780,451,331		780,451,331	683,985,815
8. Other invested assets	2,766,251,747		2,766,251,747	2,435,297,717
9. Receivables for securities	81,925,384		81,925,384	37,855,847
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	1,803,786		1,803,786	1,679,762
12. Subtotals, cash and invested assets (Lines 1 to 11)	45,166,133,260	241,641	45,165,891,619	43,632,919,333
13. Title plants less $ charged off (for Title insurers only)				
14. Investment income due and accrued	368,719,542		368,719,542	333,154,173
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	36,463,584	28,067,922	8,395,662	10,387,334
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	130,815,246		130,815,246	124,641,089
15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	20,666,532	233,005	20,433,527	14,060,431
16.2 Funds held by or deposited with reinsured companies	2,269,898		2,269,898	3,124,923
16.3 Other amounts receivable under reinsurance contracts	18,649,648		18,649,648	14,587,281
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	89,716,927		89,716,927	96,503,337
18.2 Net deferred tax asset	368,013,142	171,091,689	196,921,453	184,074,866
19. Guaranty funds receivable or on deposit	13,762,775		13,762,775	12,372,916
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	125		125	1,235,686
24. Health care ($) and other amounts receivable				
25. Aggregate write-ins for other-than-invested assets	22,768,668	15,266,826	7,501,843	9,686,392
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	46,237,979,348	214,901,083	46,023,078,265	44,436,747,760
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	46,237,979,348	214,901,083	46,023,078,265	44,436,747,760
DETAILS OF WRITE-INS				
1101. Receivable for central clearinghouse	1,803,786		1,803,786	1,677,762
1102. Collateral asset				2,000
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	1,803,786		1,803,786	1,679,762
2501. Miscellaneous assets	12,829,784	12,829,784		
2502. Admitted Disallowed IMR	9,938,884	2,437,041	7,501,843	9,686,392
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	22,768,668	15,266,826	7,501,843	9,686,392

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 26,063,701,722 less $ included in Line 6.3 (including $ Modco Reserve)	26,063,701,722	25,711,318,948
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (including $ Modco Reserve)	288,435,437	272,160,887
4.	Contract claims:		
	4.1 Life	206,565,178	188,419,121
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year—estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	2,305,953	2,029,608
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 27,189,424 ceded	27,189,424	77,039,880
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,140,894 , accident and health $ and deposit-type contract funds $	1,140,894	2,494,444
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	20,327,199	11,699,518
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,998,933	6,073,285
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	314,441	379,247
17.	Amounts withheld or retained by reporting entity as agent or trustee	864,215	883,218
18.	Amounts held for agents' account, including $ 642,016 agents' credit balances	642,016	320,845
19.	Remittances and items not allocated	31,196,827	45,676,416
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	523,604,545	495,451,411
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 1,186,118,195) reinsurers	1,186,118,195	1,141,687,724
	24.04 Payable to parent, subsidiaries and affiliates	19,899,478	12,298,046
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	10,451,653,112	9,274,934,030
	24.08 Derivatives	201,373,843	170,921,483
	24.09 Payable for securities	107,260,803	12,515,790
	24.10 Payable for securities lending	2,462,447,000	2,483,197,000
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,976,119,916	2,057,040,076
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	43,573,159,131	41,966,540,976
27.	From Separate Accounts statement		
28.	Total liabilities (Lines 26 and 27)	43,573,159,131	41,966,540,976
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	431,000,000	431,000,000
33.	Gross paid in and contributed surplus	882,491,131	882,491,131
34.	Aggregate write-ins for special surplus funds	7,501,843	9,686,392
35.	Unassigned funds (surplus)	1,126,426,160	1,144,529,261
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $ in Separate Accounts Statement)	2,447,419,134	2,467,706,784
38.	Totals of Lines 29, 30 and 37	2,449,919,134	2,470,206,784
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	46,023,078,265	44,436,747,760
	DETAILS OF WRITE-INS		
2501.	FHLB advances	1,526,357,000	1,526,357,000
2502.	Derivative collateral liability	431,943,359	510,468,293
2503.	Abandoned property	10,975,648	11,797,677
2598.	Summary of remaining write-ins for Line 25 from overflow page	6,843,908	8,417,106
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,976,119,916	2,057,040,076
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)		
3401.	Admitted Disallowed IMR	7,501,843	9,686,392
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	7,501,843	9,686,392

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	1,674,411,651	1,729,276,919	3,500,237,260
2.	Considerations for supplementary contracts with life contingencies	4,611,365	2,033,120	5,283,725
3.	Net investment income	945,361,261	916,610,555	2,041,197,771
4.	Amortization of Interest Maintenance Reserve (IMR)	(725,649)	(5,199,834)	(8,747,139)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	265,348,353	313,122,101	698,066,670
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	31,057,297	2,625,336	14,161,935
9.	Totals (Lines 1 to 8.3)	2,920,064,277	2,958,468,196	6,250,200,222
10.	Death benefits	126,376,590	108,809,739	221,230,744
11.	Matured endowments (excluding guaranteed annual pure endowments)	75,631	80,350	171,150
12.	Annuity benefits	178,932,998	163,233,520	325,434,895
13.	Disability benefits and benefits under accident and health contracts	345,836	218,002	596,006
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	1,254,787,182	1,415,202,029	2,888,165,394
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	9,699,596	3,908,372	10,424,411
18.	Payments on supplementary contracts with life contingencies	3,372,205	3,304,050	6,703,317
19.	Increase in aggregate reserves for life and accident and health contracts	352,382,014	402,839,428	776,188,177
20.	Totals (Lines 10 to 19)	1,925,972,052	2,097,595,489	4,228,914,093
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	393,746,487	403,258,212	857,741,216
22.	Commissions and expense allowances on reinsurance assumed	(7,024)	19,456	71,813
23.	General insurance expenses and fraternal expenses	142,579,517	132,595,513	262,036,395
24.	Insurance taxes, licenses and fees, excluding federal income taxes	18,416,890	16,611,588	35,088,831
25.	Increase in loading on deferred and uncollected premiums	(1,401,357)	(1,411,364)	(3,664,046)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	252,807,806	167,925,637	432,305,354
28.	Totals (Lines 20 to 27)	2,732,114,372	2,816,594,529	5,812,493,656
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	187,949,905	141,873,667	437,706,565
30.	Dividends to policyholders and refunds to members			
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	187,949,905	141,873,667	437,706,565
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	39,343,054	20,495,117	74,497,273
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	148,606,851	121,378,550	363,209,292
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,105,790 (excluding taxes of $ (1,783,656) transferred to the IMR)	(36,873,982)	(3,513,747)	(758,217)
35.	Net income (Line 33 plus Line 34)	111,732,869	117,864,803	362,451,075
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,470,206,784	2,040,934,575	2,040,934,575
37.	Net income (Line 35)	111,732,869	117,864,803	362,451,075
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (15,514,179)	(62,587,052)	44,209,936	(11,694,583)
39.	Change in net unrealized foreign exchange capital gain (loss)	3,266,446	829,401	758,492
40.	Change in net deferred income tax	18,370,344	5,231,651	(1,085,620)
41.	Change in nonadmitted assets	(31,243,918)	(5,135,539)	(29,627,314)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(28,153,135)	(53,736,322)	(91,123,567)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in		255,000,000	255,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(10,484,871)	(8,187,199)	11,197,663
52.	Dividends to stockholders	(21,188,333)		(70,000,000)
53.	Aggregate write-ins for gains and losses in surplus			3,396,063
54.	Net change in capital and surplus (Lines 37 through 53)	(20,287,649)	356,076,732	429,272,209
55.	Capital and surplus as of statement date (Lines 36 + 54)	2,449,919,134	2,397,011,307	2,470,206,784
	DETAILS OF WRITE-INS			
08.301.	Experience refund on reinsurance ceded	30,416,020	2,086,628	12,849,613
08.302.	Miscellaneous income	463,995	468,136	1,024,019
08.303.	Investment income - funds withheld coinsurance assumed	184,987	75,160	297,950
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(7,705)	(4,588)	(9,648)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	31,057,297	2,625,336	14,161,935
2701.	Funds withheld coinsurance-ceded	245,544,477	160,784,942	414,744,849
2702.	Transfer to IMR - MVA	9,479,430	7,331,125	17,371,246
2703.	Transfer to IMR - ceded	(2,216,102)	(190,430)	189,259
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	252,807,806	167,925,637	432,305,354
5301.	Prior year correction			3,396,063
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)			3,396,063

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	1,672,488,076	1,730,389,413	3,496,890,319
2. Net investment income	855,060,786	830,671,121	1,916,260,606
3. Miscellaneous income	340,313,598	319,048,621	804,395,811
4. Total (Lines 1 to 3)	2,867,862,460	2,880,109,155	6,217,546,736
5. Benefit and loss related payments	1,554,407,885	1,701,010,446	3,444,236,495
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	797,001,561	733,180,065	1,574,333,084
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	32,878,778	7,000,000	57,000,000
10. Total (Lines 5 through 9)	2,384,288,224	2,441,190,511	5,075,569,579
11. Net cash from operations (Line 4 minus Line 10)	483,574,235	438,918,644	1,141,977,157
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,965,601,814	1,197,583,489	2,349,736,174
12.2 Stocks	47,952,262	67,582,652	146,621,798
12.3 Mortgage loans	175,371,920	88,969,708	353,932,134
12.4 Real estate	11,304,570		
12.5 Other invested assets	161,764,124	55,684,665	154,783,920
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	270,986		
12.7 Miscellaneous proceeds	94,843,005	16,767,273	1,586,964
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,457,108,681	1,426,587,788	3,006,660,990
13. Cost of investments acquired (long-term only):			
13.1 Bonds	2,487,011,414	2,381,319,539	5,450,453,751
13.2 Stocks	517,149,133	345,807,255	874,986,575
13.3 Mortgage loans	105,407,625	49,424,439	396,435,026
13.4 Real estate			
13.5 Other invested assets	131,908,223	114,952,683	224,395,533
13.6 Miscellaneous applications	145,081,644	123,224,041	266,873,051
13.7 Total investments acquired (Lines 13.1 to 13.6)	3,386,558,040	3,014,727,957	7,213,143,936
14. Net increase/(decrease) in contract loans and premium notes	14,235,979	23,626,124	49,495,212
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(943,685,337)	(1,611,766,293)	(4,255,978,157)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock		255,000,000	255,000,000
16.3 Borrowed funds		89,000,000	
16.4 Net deposits on deposit-type contracts and other insurance liabilities	10,172,396	(21,722,766)	22,391,966
16.5 Dividends to stockholders			70,000,000
16.6 Other cash provided (applied)	1,036,376,260	1,951,287,394	3,480,209,720
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,046,548,655	2,273,564,627	3,687,601,686
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	586,437,553	1,100,716,979	573,600,686
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,605,825,983	1,032,225,297	1,032,225,297
19.2 End of period (Line 18 plus Line 19.1)	2,192,263,536	2,132,942,276	1,605,825,983

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

20.0001. Exchanges and asset in kind trades - other invested assets proceeds (investing)	(65,566,075)	(13,426,917)	(170,836,000)
20.0002. Exchanges and asset in kind trades - bonds acquired (investing)	110,351,000	13,426,917	104,209,000
20.0003. Exchanges and asset in kind trades - other invested assets acquired (investing)	59,424,075		66,627,000
20.0004. Exchanges and asset in kind trades - other invested asset proceeds (investing)	(27,066,945)		(116,829,245)
20.0005. Exchanges and asset in kind trades - other invested assets acquired (investing)	27,066,945		116,829,245
20.0006. Capitalized interest (operating)	(20,513,362)		(43,767,735)
20.0007. Capitalized interest (investing)	19,252,532		43,767,735
20.0008. Accrued investment in Bestow Life Insurance Company (investing)			7,300,000
20.0009. Accrued investment in Bestow Life Insurance Company (financing)			(7,300,000)
20.0010. Contribution on prepaid to Bestow Life Insurance Company (investing)			2,500,000
20.0011. Contribution on prepaid to Bestow Life Insurance Company (financing)			(2,500,000)
20.0012. Asset transfer mortgages to real estate - proceeds (investing)			(9,960,620)
20.0013. Asset transfer mortgages to real estate - acquired (investing)			9,960,620
20.0014. Exchanges and asset in kind trades - bond proceeds (investing)	(121,316,183)		(367,028,980)
20.0015. Exchanges and asset in kind trades - stock proceeds (investing)			(884,320)
20.0016. Exchanges and asset in kind trades - other Invested assets acquired (investing)			(3,979)
20.0017. Exchanges and asset in kind trades - bonds acquired (investing)	121,316,183		365,592,968
20.0018. Exchanges and asset in kind trades - stocks acquired (investing)			5,397,437
20.0019. Exchanges and asset in kind trades -investment income (operating)			(3,073,127)
20.0020. Asset transfer bonds to other invested assets - bond proceeds (investing)	(447,360,094)		(248,602)
20.0021. Asset transfer bonds to other invested assets - other invested assets acquired (investing)	447,360,094		248,602
20.0022. Contribution to parent - investment income (operating)	(1,188,333)		
20.0023. Contribution to parent - other invested asset proceeds (investing)	(20,000,000)		
20.0024. Contribution to parent - dividend to stockholders (financing)	21,188,333		
20.0025. Exchanges and asset in kind trades - bond proceeds (investing)	(104,209,000)		

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Individual life	598,653,595	510,694,217	1,016,789,386
2. Group life	7,714,639	8,207,134	16,370,625
3. Individual annuities	2,907,021,225	3,346,862,567	6,997,289,988
4. Group annuities	1,016,698	1,402,936	3,631,486
5. Accident & health	643	893	4,066
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	3,514,406,799	3,867,167,747	8,034,085,551
9. Deposit-type contracts	28,759,463	12,734,636	70,204,329
10. Total (Lines 8 and 9)	3,543,166,262	3,879,902,383	8,104,289,880

STATEMENT AS OF JUNE 30, 2025 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

1. Iowa Administrative Code 191 – Chapter 97, "Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve" ("IAC 191-97"). This prescribed practice allows insurance companies domiciled in Iowa to account for eligible derivative assets at amortized cost, if the insurance company can demonstrate they meet the criteria for an economic hedge. Eligible derivative assets include call or put options that are purchased to hedge the growth in interest credited to an indexed product as a direct result of changes in the related external index or indices, or call or put options that are written to offset all or a portion of a purchased call or put option. Other derivative instruments such as index futures, swaps and swaptions that may be used to hedge the growth in interest credited to the policy as a direct result of changes in the related indices would still be accounted for at fair value since an amortized cost for those instruments does not exist. IAC 191-97 also prescribes that insurance companies determine indexed annuity reserve calculations based on the Guideline 35 Reserve assuming the fair value of the call option(s) associated with the current index term is zero, regardless of the observable market for such option(s). At the conclusion of the index term, credited interest is reflected in the reserve as realized, based on actual index performance. This prescribed accounting practice must be applied to both the indexed reserves and the call/put options used to hedge indexed insurance products. The impact of applying this prescribed practice increased the Company's statutory net income for the six months ended June 30, 2025 by $24,906,066 and the cumulative effect on Capital and Surplus at June 30, 2025 was a decrease of $174,952,594. The impact of applying this prescribed practice decreased the Company's statutory net income for the twelve months ended December 31, 2024 by $43,706,731 and the cumulative effect on Capital and Surplus at December 31, 2024 was a decrease of $199,858,660.

Under either the NAIC basis or the IAC 191-97, the Company elects to establish a voluntary reserve to offset the timing mismatch between the derivative instruments and the hedged liabilities, if that mismatch results in an increase in surplus. Under the IAC 191-97, a timing mismatch occurs related to the emergence of earnings. The impact of equity markets is reflected in investment income from futures during the policyholder's contract years, but is not reflected in the reserve until the policy anniversary, at which time the index credit is applied to the account value. The voluntary reserve established as of June 30, 2025 is $19,184,647 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 $194,137,241 would have been established as of June 30, 2025 to eliminate the timing mismatch of the assets and liabilities. The impact of applying the prescribed practice, net of the effect of the difference between the above mentioned voluntary reserve and the voluntary reserve that would have been established without the prescribed practice resulted in no impact to the Company's statutory net income for the six months ended June 30, 2025 and there was no cumulative impact on the Capital and Surplus at June 30, 2025. The voluntary reserve established as of December 31, 2024 is $45,060,528 which offsets the portion of investment income on futures that has been determined to represent earnings that will be used to fund index credits that have not yet been applied to policy account balances. This eliminates the timing mismatch of the assets and liabilities calculated in accordance with IAC 191-97. Under the NAIC basis, a voluntary reserve of $244,919,188 would have been established as of December 31, 2024 to eliminate the timing mismatch of the assets and liabilities. The impact of applying the prescribed practice, net of the effect of the difference between the above mentioned voluntary reserve and the voluntary reserve that would have been established without the prescribed practice resulted in no impact to the Company's statutory net income for the twelve months ended December 31, 2024 and there was no cumulative impact on the Capital and Surplus at December 31, 2024. Because it is established under NAIC SAP, the effects of voluntary reserves are not included in reconciliation lines (2) or (6) in the following table.

2. Iowa Administrative Code 191 – Chapter 43, "Annuity Mortality Tables For Use in Determining Reserve Liabilities For Annuities" ("IAC 191-43"), allows a prescribed practice for Iowa domiciled companies. This prescribed practice allows insurance companies domiciled in Iowa to use the Annuity 2000 Mortality Table for determining the minimum standard of valuation for annuities issued during 2015. SSAP 51 requires the 2012 IAR Mortality Table for determining the minimum standard of valuation for annuities issued on or after January 1, 2015. The impact of applying this prescribed practice decreased the Company's statutory net income for the six months ended June 30, 2025 by $2,545,192 and the cumulative effect on Capital and Surplus at June 30, 2025 was an increase of $52,398,045. The impact of applying this prescribed practice decreased the Company's statutory net income for the twelve months ended December 31, 2024 by $807,784 and the cumulative effect on Capital and Surplus at December 31, 2024 was an increase of $54,943,237.

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

	SSAP #	F/S Page	F/S Line #	2025	2024
NET INCOME					
(1) Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 111,732,869	$ 362,451,075
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Economic hedge of call option derivative assets	86,51,00	4	3,19	$ 24,906,066	$ (43,706,731)
Deferral of 2012 annuity mortality table	51,00	4	19	$ (2,545,192)	$ (807,784)
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 89,371,995	$ 406,965,590
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,449,919,134	$ 2,470,206,784
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Economic hedge of call option derivative assets	86,51,00	2	7	$ (174,952,594)	$ (199,858,660)
Deferral of 2012 annuity mortality table	51,00	3	1	$ 52,398,045	$ 54,943,237
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,572,473,683	$ 2,615,122,207

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

No change.

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

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

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

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

3. Business Combinations and Goodwill

A. Statutory Purchase Method

On July 1, 2024 the Company purchased Bestow Life Insurance Company ("BLIC") for $20,614,044 in cash. This acquisition is accounted for under the statutory purchase method. The purchase resulted in statutory goodwill of $14,530,312, all of which is admitted. The admitted book value of BLIC as of June 30, 2025 is $31,678,296, including $13,077,281 of unamortized admitted goodwill. Admitted goodwill is 41% of the carrying value of the Company's investment in BLIC.

B. Statutory Merger

No change.

C. Assumption Reinsurance

No change.

D. Impairment Loss

No change.

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

No change.

4. Discontinued Operations

No change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) No change.

(2) No change.

(3) No change.

(4) No change.

(5) The Company maintains a general allowance for mortgage loan losses. The allowance is determined through an analysis of specific loans that are believed to have a higher risk of credit impairment. The Company held an allowance of $13,132,751 at June 30, 2025.

(6) The average recorded investment in impaired loans was $17,309,920 for the period ended June 30, 2025.

(7) Allowance for Credit Losses:

		Current Year	Prior Year
a.	Balance at beginning of period	$ 8,880,887	$ 6,092,137
b.	Additions charged to operations	$ 4,251,863	$ 2,788,750
c.	Direct write-downs charged against the allowances	$	$
d.	Recoveries of amounts previously charged off	$	$
e.	Balance at end of period (a+b-c-d)	$ 13,132,750	$ 8,880,887

(8) No change.

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

B. Debt Restructuring

		Current Year	Prior Year
(1)	The total recorded investment in restructured loans, as of year-end	$	$
(2)	The realized capital losses related to these loans	$ 74,854,795	$
(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	$ 23,497,424	$ 20,747	$	$ 23,476,677
c.	Total 1st Quarter (a+b)	$ 23,497,424	$ 20,747	$	$ 23,476,677
OTTI recognized 2nd Quarter					
d.	Intent to sell	$ 12,251,967	$ 541,719	$	$ 11,710,248
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	$ 23,445,004	$ 715,832	$	$ 22,729,172
f.	Total 2nd Quarter (d+e)	$ 35,696,971	$ 1,257,551	$	$ 34,439,420
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)		$ 1,278,298	$	

(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
83546D-AQ-1	23,497,424	24,772,816	20,747	23,485,566	21,993,988	03/31/2025
00216A-AC-1	4,736,532	4,953,793	268,494	4,468,038	4,606,632	06/30/2025
04682A-AC-8	4,781,865	4,959,132	178,245	4,603,620	4,680,500	06/30/2025
04682A-AL-8	2,733,570	2,794,977	94,980	2,638,590	2,684,946	06/30/2025
83546D-AQ-1	23,445,004	24,738,391	715,832	22,708,890	22,353,907	06/30/2025
Total	XXX	XXX	$ 1,278,298	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 .. $ 7,834,162
2. 12 Months or Longer .. $ 603,430,914

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

1. Less than 12 Months .. $ 559,118,325
2. 12 Months or Longer .. $ 7,686,478,172

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

REPURCHASE TRANSACTION – CASH TAKER – OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Bilateral (YES/NO)	YES	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		33,000,000		
2. Overnight	78,750,000	180,000,000		
3. 2 Days to 1 Week	38,750,000	180,000,000		
4. > 1 Week to 1 Month	78,750,000	230,000,000		
5. > 1 Month to 3 Months	175,000,000	255,000,000		
6. > 3 Months to 1 Year	718,000,000	640,000,000		
7. > 1 Year	1,952,447,000	1,694,447,000		
b. Ending Balance				
1. Open – No Maturity		33,000,000		
2. Overnight				
3. 2 Days to 1 Week	38,750,000			
4. > 1 Week to 1 Month				
5. > 1 Month to 3 Months	175,000,000	95,000,000		
6. > 3 Months to 1 Year	588,000,000	640,000,000		
7. > 1 Year	1,641,447,000	1,694,447,000		

(4) Not applicable.

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value	2,853,294,973	2,853,294,973		
b. Ending Balance				
1. BACV	XXX	XXX	XXX	
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value	2,799,762,883	2,819,992,702		

(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		529,805,676	580,660,995	11,292,581
b. ICO – FV		450,156,018	528,893,675	7,947,085
c. ABS – BACV		1,955,469,860		
d. ABS – FV		1,832,995,924		
e. Preferred Stock – BACV				
f. Preferred Stock – FV				
g. Common Stock				
h. Mortgage Loans – BACV				
i. Mortgage Loans – FV				
j. Real Estate – BACV				
k. Real Estate – FV				
l. Derivatives – BACV				
m. Derivatives – FV				
n. Other Invested Assets – BACV				
o. Other Invested Assets – FV				
p Total Assets – BACV		2,485,275,536	580,660,995	11,292,581
q. Total Assets – FV		2,283,151,942	528,893,675	7,947,085

ENDING BALANCE

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

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

(7) Collateral Received – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	3,041,697,000	3,212,447,000		
2. Securities (FV)				
b. Ending Balance				
1. Cash	2,443,197,000	2,462,447,000		
2. Securities (FV)				

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

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Cash	2,462,447,000			
b. ICO – FV				
c. ABS – FV				
d. Preferred Stock – FV				
e. Common Stock				
f. Mortgage Loans – FV				
g. Real Estate – FV				
h. Derivatives – FV				
i. Other Invested Assets – FV				

j.	Total Collateral Assets – FV (Sum of a through i)	2,462,447,000

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	33,000,000
b.	30 Days or Less	
c.	31 to 90 Days	95,000,000
d.	> 90 Days	2,334,447,000

(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	10,923,704	10,955,351
d.	91 to 120 Days	1,212,480	1,212,480
e.	121 to 180 Days	40,000,000	40,343,364
f.	181 to 365 Days	54,271,910	54,184,330
g.	1 to 2 Years	35,398,209	36,253,105
h.	2 to 3 Years	49,839,100	47,875,443
i.	> 3 Years	2,444,202,433	2,271,622,093

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

		FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a.	Maximum Amount				
1.	Cash (Collateral – All)	3,041,697,000	3,212,447,000		
2.	Securities Collateral (FV)				
b.	Ending Balance				
1.	Cash (Collateral – All)	2,443,197,000	2,462,447,000		
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

The Company took ownership as a result of a deed in lieu, one piece of real estate on December 19, 2024. The Company classified this property as held for sale. The Company disposed of this property on April 14, 2025.

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

No change.

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
Restricted Asset Category	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account S/A Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$	$	$	$	$	$	$
b. Collateral held under security lending agreements							
c. Subject to repurchase agreements	3,077,229,112				3,077,229,112	3,017,599,326	59,629,786
d. Subject to reverse repurchase agreements							
e. Subject to dollar repurchase agreements							
f. Subject to dollar reverse repurchase agreements							
g. Placed under option contracts							
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock							
i. FHLB capital stock	78,686,100				78,686,100	78,686,100	
j. On deposit with states	1,237,079				1,237,079	1,237,079	
k. On deposit with other regulatory bodies							
l. Pledged as collateral to FHLB (including assets backing funding agreements)	2,562,005,030				2,562,005,030	2,528,958,814	33,046,216
m. Pledged as collateral not captured in other categories	11,293,625				11,293,625	11,086,980	206,645
n. Other restricted assets							
o. Total Restricted Assets (Sum of a through n)	$ 5,730,450,946	$	$	$	$ 5,730,450,946	$ 5,637,568,299	$ 92,882,647

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

Restricted Asset Category	Current Year 8 Total Nonadmitted Restricted	Current Year 9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Percentage 11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$	$	%	%
b. Collateral held under security lending agreements				
c. Subject to repurchase agreements		3,077,229,112	6.7	6.7
d. Subject to reverse repurchase agreements				
e. Subject to dollar repurchase agreements				
f. Subject to dollar reverse repurchase agreements				
g. Placed under option contracts				
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock				
i. FHLB capital stock		78,686,100	0.2	0.2
j. On deposit with states		1,237,079	0.0	0.0
k. On deposit with other regulatory bodies				
l. Pledged as collateral to FHLB (including assets backing funding agreements)		2,562,005,030	5.5	5.6
m. Pledged as collateral not captured in other categories		11,293,625	0.0	0.0
n. Other restricted assets				
o. Total Restricted Assets (Sum of a through n)	$	$ 5,730,450,946	12.4 %	12.5 %

(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, Current Year 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)	6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)	8 Total Current Year Admitted Restricted	Percentage 9 Gross (Admitted & Nonadmitted) Restricted to Total Assets	Percentage 10 Admitted Restricted to Total Admitted Assets
Dynamic Hedge Collateral	$ 11,293,625	$	$	$	$ 11,293,625	$ 11,086,980	$ 206,645	$ 11,293,625	0.0 %	0.0 %
Total (c)	$ 11,293,625	$	$	$	$ 11,293,625	$ 11,086,980	$ 206,645	$ 11,293,625	0.0 %	0.0 %

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

(3) No change.

(4) No change.

M. Working Capital Finance Investments

No change.

N. Offsetting and Netting of Assets and Liabilities

No change.

O. 5GI Securities

Investment	Number of 5GI Securities, Current Year	Number of 5GI Securities, Prior Year	Aggregate BACV, Current Year	Aggregate BACV, Prior Year	Aggregate Fair Value, Current Year	Aggregate Fair Value, Prior Year
(1) ICO – AC	8	9	$ 3,051,900	$ 5,771,415	$ 3,025,127	$ 4,994,284
(2) ABS – AC	1	1	1,293,174	1,314,078	1,071,935	1,067,452
(3) Preferred Stock – AC						
(4) Preferred Stock – FV						
(5) Total (1+2+3+4)	9	10	$ 4,345,074	$ 7,085,493	$ 4,097,062	$ 6,061,736

AC – Amortized Cost FV – Fair Value

P. Short Sales

No change.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	8	
(2) Aggregate Amount of Investment Income	142,758	

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	99,626,057	99,626,057	
(9) Other Qualifying Investments			
a. Affiliated			
b. Unaffiliated			
(10) Collateral Does not Qualify as an Investment			
a. Affiliated			
b. Unaffiliated			
(11) Total	99,626,057	99,626,057	

* 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	$ 368,719,542
2. Nonadmitted	$
3. Admitted	$ 368,719,542

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	$ 104,703,079

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 $(942,402) and carrying value of $(942,402).

The Company utilizes financial options to hedge certain indexed liabilities. At June 30, 2025, the Company had financial options with a fair value of $908,794,530 and carrying value of $568,792,071.

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 $11,227,817.

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

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

Not applicable to the Company.

9. Income Taxes

No material changes

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

A. Nature of the Relationship Involved

No change.

B. Detail of Transactions

The Company distributed an investment and accrued interest of $21,188,333 to its parent during the 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 N Trust	100.0	$ 1,221,120,471	$ 1,221,120,471	$
Stone Roots N Trust	100.0	$ 512,923,188	$ 512,923,188	$
Total SSAP No. 97 8b(iii) Entities	XXX	$ 1,734,043,659	$ 1,734,043,659	$

N. Investment in Insurance SCAs

No change.

O. SCA or SSAP No. 48 Entity Loss Tracking

No change.

11. Debt

A. All Other Debt

No change.

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Des Moines. The Company has outstanding borrowings; however, it is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money. The Company has determined the actual/estimated maximum borrowing capacity as $1,949,248,326. The Company calculated this amount in accordance with limitations in the FHLB capital plan (e.g., current FHLB capital stock, limitations in the FHLB capital plan, current and potential acquisitions of FHLB capital stock, etc.)

(2) FHLB Capital Stock

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

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock – Class A	10,000,000	10,000,000	
(b) Membership Stock – Class B			
(c) Activity Stock	68,686,100	68,686,100	
(d) Excess Stock			
(e) Aggregate Total (a+b+c+d)	78,686,100	78,686,100	
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	1,949,248,326	XXX	XXX

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

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

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

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	2,299,997,292	2,562,005,030	1,526,357,000
2. Current Year General Account Total Collateral Pledged	2,299,997,292	2,562,005,030	1,526,357,000
3. Current Year Separate Accounts Total Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	2,212,169,276	2,528,958,814	1,526,357,000

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

b. Maximum Amount Pledged During Reporting Period

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

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

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

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt				XXX
(b) Funding Agreements				

(c)	Other	1,526,357,000	1,526,357,000		XXX
(d)	Aggregate Total (a+b+c)	1,526,357,000	1,526,357,000		

b. Maximum Amount during Reporting Period (Current Year)

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

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

c. FHLB – Prepayment Obligations

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

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

No change.

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

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

No change.

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

No change.

C. Dividend Restrictions

No change.

D. Dates and Amounts of Dividends Paid

The Company distributed an investment and accrued interest of $21,188,333 to its parent during the 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 $485,377,245. At June 30, 2025 the Company had a $51,651,096 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 & misc	$	$ 19,230,413	$ 18,280	$	$ 19,248,693
Preferred stocks	$	$ 240,648,477	$ 2,749,533	$	$ 243,398,010
Common stocks - unaffiliated	$ 43,797,689	$ 78,686,100	$ 34,828	$	$ 122,518,618
Derivatives - futures	$ 11,227,817	$	$	$	$ 11,227,817
Other Invested Assets	$	$ 3,386,193	$ 235,878,987	$	$ 239,265,181
Total assets at fair value/NAV	$ 55,025,507	$ 341,951,184	$ 238,681,628	$	$ 635,658,318
b. Liabilities at fair value					
Derivatives - interest rate contracts	$	$ 169,055	$	$	$ 169,055
Derivatives - foreign exchange contracts	$	$ 773,347	$	$	$ 773,347
Total liabilities at fair value	$	$ 942,402	$	$	$ 942,402

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

Description	Beginning Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains And (losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets:										
Bonds - industrial & misc	430				17,850					18,280
Preferred stocks	2,709,448				40,085					2,749,533
Common stocks - unaffiliated	53,386				(18,558)					34,828
Other Invested Assets	90,369,444	215,517,978	68,525,676		(1,482,759)					235,878,988
Total Assets	93,132,708	215,517,978	68,525,676		(1,443,382)					238,681,628

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

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

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

(5) Not applicable.

B. Other Fair Value Disclosures

Not applicable.

C. Fair Value of Financial Instruments

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 32,366,487,933	$ 34,979,497,338	$	$ 28,661,494,948	$ 3,704,992,985	$	$
Preferred stocks	$ 375,747,777	$ 414,283,428	$	$ 372,998,245	$ 2,749,533	$	$
Common stocks - unaffiliated	$ 122,518,618	$ 122,518,618	$ 43,797,689	$ 78,686,100	$ 34,828	$	$
Mortgage loans	$ 1,766,524,963	$ 1,803,589,604	$	$ 1,766,524,963	$	$	$
Cash and short terms	$ 2,192,582,506	$ 2,192,263,536	$ 399,524,697	$ 1,753,579,750	$ 39,478,060	$	$
Contract loans	$ 257,584,892	$ 257,584,892	$	$ 257,584,892	$	$	$
Derivative instruments	$ 1,444,827,455	$ 780,451,331	$ 11,227,817	$ 1,433,599,638	$	$	$
Other Invested Assets	$ 992,153,968	$ 1,077,000,844	$	$ 503,118,127	$ 489,035,841	$	$ 1,733,117
Liabilities for future policy benefits	$ 296,084,516	$ 288,435,437	$	$	$ 296,084,516	$	$
Repurchase agreements, other borrowings and collateral on derivative instruments	$ 4,415,481,172	$ 4,420,747,359	$ 431,943,359	$ 3,983,537,813	$	$	$
Derivative instruments	$ 525,747,509	$ 201,373,843	$	$ 525,747,509	$	$	$

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other invested assets	$ 1,733,117			This represents the remaining amortized amount of Tax Credits as of 6/30/2025. 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

Not applicable to the Company.

D. Business Interruption Insurance Recoveries

No change.

E. State and Federal Tax Credits

No change.

F. Subprime-Mortgage-Related Risk Exposure

No change.

G. Retained Assets

No change.

H. Insurance–Linked Securities (ILS) Contracts

No change.

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

No change.

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

(1) Net negative (disallowed) IMR

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 9,938,884	$ 9,938,884	$	$

(2) Negative (disallowed) IMR admitted

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 7,501,843	$ 7,501,843	$	$

(3) Calculated adjusted capital and surplus

	Total
a. Prior Period General Account Capital & Surplus From Prior Period SAP Financials	$ 2,470,206,784
b. Net Positive Goodwill (admitted)	$ 13,077,281
c. EDP Equipment & Operating System Software (admitted)	$
d. Net DTAs (admitted)	$ 196,921,453
e. Net Negative (disallowed) IMR (admitted)	$ 7,501,843
f. Adjusted Capital & Surplus (a-(b+c+d+e))	$ 2,252,706,207

(4) Percentage of adjusted capital and surplus

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

(5) Allocated gains/losses to IMR from derivatives

a. General Account

	Gains	Losses
1. Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Prior Period	$	$ 1,531,528
2. Fair Value Derivative Gains & Losses Realized to IMR – Added in Current Period	$	$ 2,468,886
3. Fair Value Derivative Gains & Losses Amortized Over Current Period	$	$ 1,563,370
4. Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Current Period Total (1+2-3)	$	$ 2,437,044

b. Separate Account - Insulated

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

c. Separate Account – Non-Insulated

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

22. Events Subsequent

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

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

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

26. Intercompany Pooling Arrangements

No change.

27. Structured Settlements

No change.

28. Health Care Receivables

No change.

29. Participating Policies

No change.

30. Premium Deficiency Reserves

No change.

31. Reserves for Life Contracts and Annuity Contracts

No change.

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

No change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No change.

34. Premiums and Annuity Considerations Deferred and Uncollected

No change.

35. Separate Accounts

No change.

36. Loss/Claim Adjustment Expenses

No change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Entity divested, sold, dissolved or merged into another entity (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 [ ] No [ ] NA [X]

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
The Company has investments in FHLB Capital Stock, investments on deposit with states, investments pledged as collateral within its hedging programs and assets pledged as collateral to FHLB.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 431,438,495

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 1,300,101,582	$ 1,765,721,954
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$	$
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,300,101,582	$ 1,765,721,954
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

16.1	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 2,462,446,165
16.2	Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 2,635,847,836
16.3	Total payable for securities lending reported on the liability page	$ 2,462,447,000

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

18.2 If no, list exceptions:

.....

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1	Long-Term Mortgages in Good Standing	
1.11	Farm Mortgages	$
1.12	Residential Mortgages	$
1.13	Commercial Mortgages	$ 1,794,124,310
1.14	Total Mortgages in Good Standing	$ 1,794,124,310
1.2	Long-Term Mortgages in Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	$ 9,465,294
1.3	Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	$
1.32	Residential Mortgages	$
1.33	Commercial Mortgages	$
1.34	Total Mortgages with Interest Overdue more than Three Months	$
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	$
1.42	Residential Mortgages	$
1.43	Commercial Mortgages	$
1.44	Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 1,803,589,604
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		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit - Type Contracts
1. Alabama AL	L	4,723,688	32,849,993			37,573,681	549,356
2. Alaska AK	L	426,231	1,642,246			2,068,477	
3. Arizona AZ	L	13,836,383	104,373,301			118,209,684	763,316
4. Arkansas AR	L	3,574,068	14,138,346			17,712,414	250,243
5. California CA	L	65,640,050	413,019,262			478,659,312	1,047,537
6. Colorado CO	L	10,357,289	62,996,044			73,353,333	529,084
7. Connecticut CT	L	5,343,738	33,308,155	17		38,651,910	52,081
8. Delaware DE	L	85,740,151	7,309,697			93,049,848	392,923
9. District of Columbia DC	L	491,963	4,221,530			4,713,493	115,000
10. Florida FL	L	46,178,529	334,898,653	8		381,077,190	678,819
11. Georgia GA	L	23,815,400	58,035,250			81,850,650	736,261
12. Hawaii HI	L	3,878,805	14,312,425			18,191,230	
13. Idaho ID	L	2,754,691	16,545,061			19,299,751	
14. Illinois IL	L	18,965,849	100,532,857	85		119,498,790	1,487,750
15. Indiana IN	L	8,828,051	46,942,554	8		55,770,613	475,811
16. Iowa IA	L	8,195,065	28,976,428	46		37,171,539	261,370
17. Kansas KS	L	5,206,348	30,872,645	8		36,079,001	988,905
18. Kentucky KY	L	4,060,015	18,905,134			22,965,149	
19. Louisiana LA	L	3,839,529	26,319,509			30,159,037	
20. Maine ME	L	1,197,154	13,561,188	86		14,758,428	
21. Maryland MD	L	10,372,037	73,895,914			84,267,951	135,535
22. Massachusetts MA	L	10,286,931	54,098,254	36		64,385,222	865,430
23. Michigan MI	L	16,053,106	102,650,735			118,703,841	896,411
24. Minnesota MN	L	13,848,042	36,874,389			50,722,431	743,178
25. Mississippi MS	L	2,541,039	15,181,658			17,722,697	
26. Missouri MO	L	8,281,514	48,064,837			56,346,351	83,334
27. Montana MT	L	1,397,583	2,968,348			4,365,931	1,272,354
28. Nebraska NE	L	3,305,841	38,835,054			42,140,895	
29. Nevada NV	L	5,024,513	32,015,549			37,040,062	85,000
30. New Hampshire NH	L	2,312,189	13,604,055	58		15,916,303	170,743
31. New Jersey NJ	L	20,158,922	73,315,801	142		93,474,865	918,231
32. New Mexico NM	L	1,707,749	13,226,135			14,933,884	1,590,603
33. New York NY	N						
34. North Carolina NC	L	19,403,599	105,258,538			124,662,137	782,846
35. North Dakota ND	L	3,007,588	3,035,773			6,043,361	
36. Ohio OH	L	14,159,868	163,466,953	9		177,626,830	1,918,361
37. Oklahoma OK	L	4,243,115	24,165,779			28,408,894	108,039
38. Oregon OR	L	3,865,173	22,239,147	7		26,104,328	310,532
39. Pennsylvania PA	L	18,594,226	99,290,757	62		117,885,045	756,461
40. Rhode Island RI	L	1,200,549	12,543,137			13,743,686	
41. South Carolina SC	L	10,951,954	52,054,702			63,006,657	156,895
42. South Dakota SD	L	2,060,763	6,022,037			8,082,800	
43. Tennessee TN	L	9,730,197	52,340,470	11		62,070,678	522,155
44. Texas TX	L	57,466,931	231,913,012	(15)		289,379,928	6,068,778
45. Utah UT	L	10,271,601	60,748,531			71,020,132	138,228
46. Vermont VT	L	622,015	1,037,332	68		1,659,415	
47. Virginia VA	L	15,268,741	71,948,049	7		87,216,798	120,222
48. Washington WA	L	12,562,524	72,954,332			85,516,856	1,386,932
49. West Virginia WV	L	892,077	4,789,011			5,681,089	
50. Wisconsin WI	L	8,251,977	50,978,876			59,230,853	1,180,737
51. Wyoming WY	L	509,003	4,752,937			5,261,940	220,000
52. American Samoa AS	N	575				575	
53. Guam GU	N	7,286				7,286	
54. Puerto Rico PR	L	38,855				38,855	
55. U.S. Virgin Islands VI	N	26,237	7,000			33,237	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	2,148				2,148	
58. Aggregate Other Alien OT	XXX	493,076	545			493,622	
59. Subtotal	XXX	605,972,543	2,908,037,923	643		3,514,011,108	28,759,463
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	395,691				395,691	
94. Aggregate other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	606,368,233	2,908,037,923	643		3,514,406,799	28,759,463
96. Plus Reinsurance Assumed	XXX	2,795,468	155,784			2,951,252	
97. Totals (All Business)	XXX	609,163,701	2,908,193,707	643		3,517,358,051	28,759,463
98. Less Reinsurance Ceded	XXX	202,332,632	1,643,117,909	643		1,845,451,184	
99. Totals (All Business) less Reinsurance Ceded	XXX	406,831,069	1,265,075,798			1,671,906,867	28,759,463
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	493,076	545			493,622	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Total (Lines 58001 through 58003 + 58998) (Line 58 above)	XXX	493,076	545			493,622	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Total (Lines 9401 through 9403 + 9498) (Line 94 above)	XXX						

(a) Active Status Counts:

1. L – Licensed or Chartered – Licensed insurance carrier or domiciled RRG 51
2. R – Registered – Non-domiciled RRGs .....
3. E – Eligible – Reporting entities eligible or approved to write surplus lines in the state .....
4. Q – Qualified – Qualified or accredited reinsurer .....
5. N – None of the above – Not allowed to write business in the state 6

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

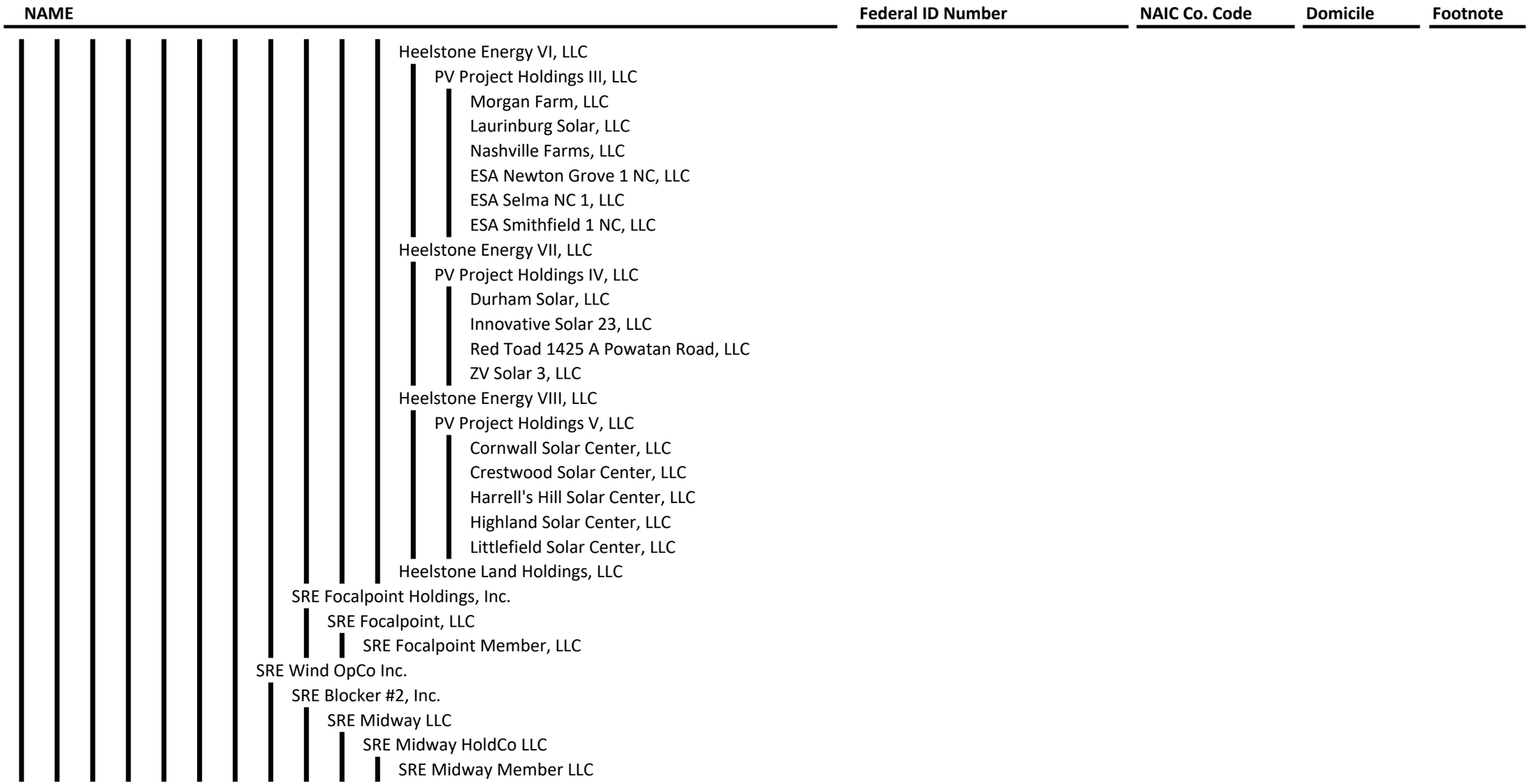
PART 1 - ORGANIZATIONAL CHART

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

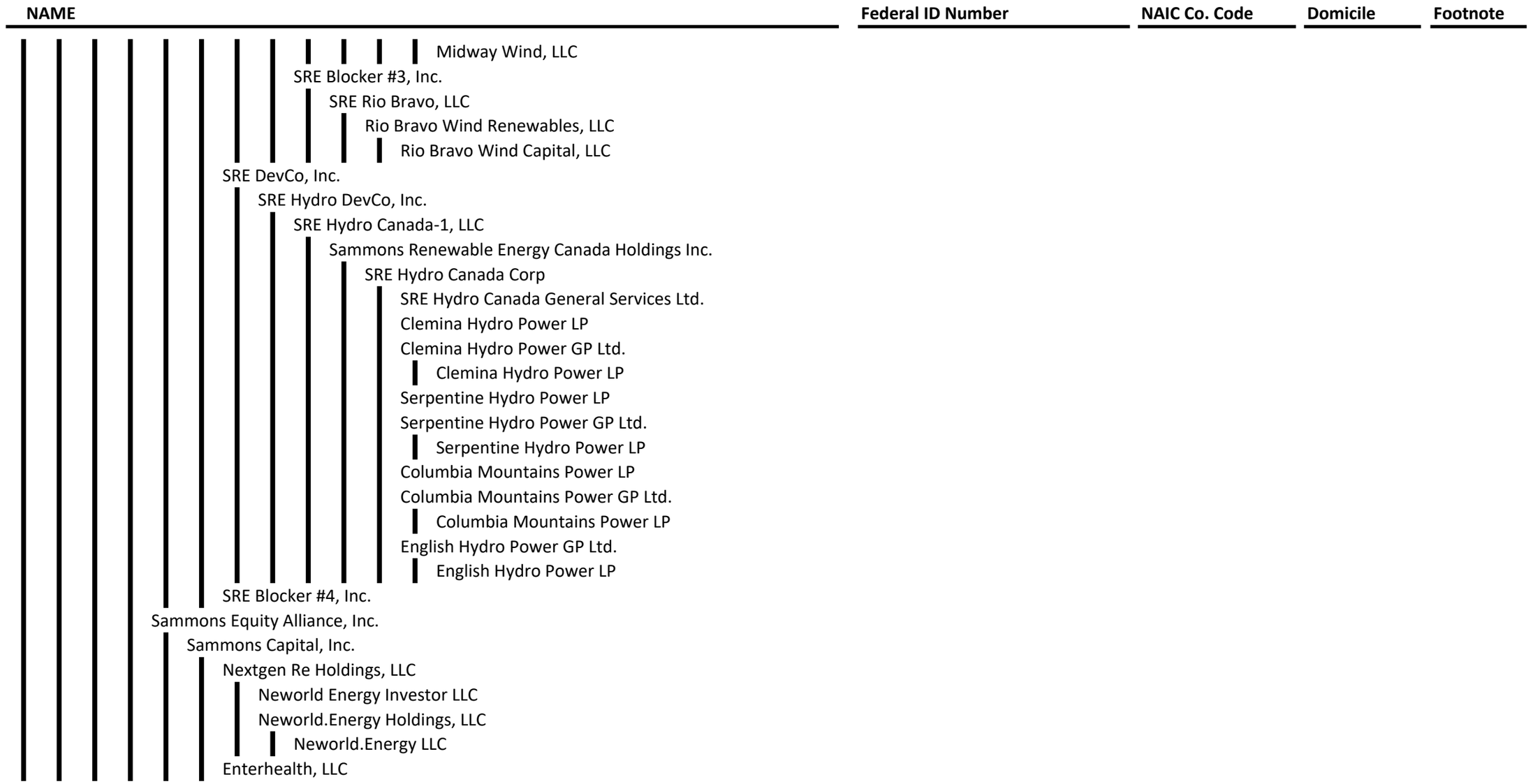
PART 1 - ORGANIZATIONAL CHART



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	

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	93-3783407				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	

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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	

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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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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	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	

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	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.

2.

3.

5.

7.

8.

9.

OVERFLOW PAGE FOR WRITE-INS

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

	1 Current Statement Date	2 December 31 Prior Year
2504. Agent non-qualified deferred compensation	4,328,125	4,105,765
2505. Miscellaneous liabilities	2,515,781	4,311,341
2506. Payable for central clearing swap	2	
2597. Summary of remaining write-ins for Line 25 from Page 03	6,843,908	8,417,106

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

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Foreign exchange gain (loss)	(7,705)	(4,588)	(9,648)
08.397. Summary of remaining write-ins for Line 8.3 from Page 04	(7,705)	(4,588)	(9,648)

SCHEDULE A – VERIFICATION

Real Estate

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	9,960,620	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		9,960,620
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals	1,343,950	
5. Deduct amounts received on disposals	11,304,570	
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other-than-temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		9,960,620
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		9,960,620

SCHEDULE B – VERIFICATION

Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,930,627,983	1,903,793,302
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	69,300,645	362,410,215
2.2 Additional investment made after acquisition	36,106,980	34,024,811
3. Capitalized deferred interest and other		876,868
4. Accrual of discount		
5. Unrealized valuation increase/(decrease)		
6. Total gain (loss) on disposals	(13,027,874)	(6,584,460)
7. Deduct amounts received on disposals	175,371,920	363,892,754
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other-than-temporary impairment recognized	30,913,460	
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,816,722,354	1,930,627,983
12. Total valuation allowance	(13,132,751)	(8,880,889)
13. Subtotal (Line 11 plus Line 12)	1,803,589,602	1,921,747,094
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,803,589,602	1,921,747,094

SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	2,435,297,716	2,443,360,012
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	454,363,289	83,222,211
2.2 Additional investment made after acquisition	212,656,877	336,616,671
3. Capitalized deferred interest and other		
4. Accrual of discount	594,012	1,704,961
5. Unrealized valuation increase/(decrease)	(57,277,031)	(12,383,648)
6. Total gain (loss) on disposals	(4,590,470)	29,826,588
7. Deduct amounts received on disposals	274,397,144	442,453,144
8. Deduct amortization of premium, depreciation and proportional amortization	1,774,609	3,687,372
9. Total foreign exchange change in book/adjusted carrying value	1,917,102	(908,564)
10. Deduct current year's other-than-temporary impairment recognized	537,997	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,766,251,747	2,435,297,716
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	2,766,251,747	2,435,297,716

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	36,693,217,581	32,674,196,677
2. Cost of bonds and stocks acquired	3,247,780,241	6,841,592,095
3. Accrual of discount	44,868,335	99,295,225
4. Unrealized valuation increase/(decrease)	(17,246,771)	4,192,196
5. Total gain (loss) on disposals	11,512,649	(9,767,425)
6. Deduct consideration for bonds and stocks disposed of	2,686,582,084	2,865,384,188
7. Deduct amortization of premium	10,798,142	25,662,509
8. Total foreign exchange change in book/adjusted carrying value	3,314,608	(574,140)
9. Deduct current year's other-than-temporary impairment recognized	4,187,837	25,534,665
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	142,758	864,314
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	37,282,021,339	36,693,217,581
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	37,282,021,339	36,693,217,581

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	12,327,559,914	37,231,013,703	37,033,811,469	(16,626,797)	12,327,559,914	12,508,135,352		11,697,222,229
2. NAIC 2 (a)	10,732,589,584	264,740,947	310,538,528	(35,648,680)	10,732,589,584	10,651,143,323		10,388,507,318
3. NAIC 3 (a)	581,428,350	8,413,762	10,367,877	68,912,023	581,428,350	648,386,258		617,374,864
4. NAIC 4 (a)	278,210,214	1,366,778	3,368,935	4,974,435	278,210,214	281,182,492		295,539,134
5. NAIC 5 (a)	47,670,912	366,209	26,403,721	4,095,854	47,670,912	25,729,254		56,543,811
6. NAIC 6 (a)	1,352,274	192,970	(23,253,869)	(5,084,017)	1,352,274	19,715,096		1,663,135
7. Total ICO	23,968,811,248	37,506,094,369	37,361,236,661	20,622,818	23,968,811,248	24,134,291,775		23,056,850,491
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	10,321,802,702	334,401,073	251,718,783	70,887,265	10,321,802,702	10,475,372,257		10,733,924,769
9. NAIC 2	1,939,705,214	122,227,898	74,328,548	(65,493,799)	1,939,705,214	1,922,110,765		1,970,350,340
10. NAIC 3	154,534,561	10,558,272	4,837,874	182,813	154,534,561	160,437,772		204,781,444
11. NAIC 4	55,942,742	486,689	4,715,575	430,508	55,942,742	52,144,364		76,284,369
12. NAIC 5	27,879,275				27,879,275	27,879,275		28,574,873
13. NAIC 6								
14. Total ABS	12,499,864,494	467,673,932	335,600,780	6,006,787	12,499,864,494	12,637,944,433		13,013,915,795
PREFERRED STOCK								
15. NAIC 1	35,066,592			(579,931)	35,066,592	34,486,661		35,098,796
16. NAIC 2	381,772,444	66,476	25,877,250	(1,704,361)	381,772,444	354,257,309		406,407,578
17. NAIC 3	24,708,684			(849,660)	24,708,684	23,859,024		24,240,504
18. NAIC 4	1,760,095			(80,263)	1,760,095	1,679,832		1,739,060
19. NAIC 5								
20. NAIC 6	1,204			(602)	1,204	602		1,476
21. Total Preferred Stock	443,309,019	66,476	25,877,250	(3,214,817)	443,309,019	414,283,428		467,487,414
22. Total ICO, ABS & Preferred Stock	36,911,984,761	37,973,834,778	37,722,714,691	23,414,788	36,911,984,761	37,186,519,636		36,538,253,700

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 1,788,840,545 ; NAIC 2 $; NAIC 3 $ 3,018,295 ; NAIC 4 $; NAIC 5 $ 880,000 ; 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	166,042,832	XXX	165,830,005	441,519	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	11,458,179	1,078,355
2. Cost of short-term investments acquired	168,139,371	24,806,967
3. Accrual of discount	128,831	88,004
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals	(10,460)	
6. Deduct consideration received on disposals	13,673,090	14,512,792
7. Deduct amortization of premium		2,355
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	166,042,832	11,458,179
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	166,042,832	11,458,179

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	506,861,108
2.	Cost Paid/(Consideration Received) on additions	425,705,363
3.	Unrealized Valuation increase/(decrease)	674,812
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	310,125,567
6.	Considerations received/(paid) on terminations	310,125,567
7.	Amortization	(363,426,347)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(1,965,264)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	567,849,673
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	567,849,673

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				6,203,226
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change column)				5,024,591
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	1,823,850			
3.14	Section 1, Column 18, prior year	(2,172,650)	3,996,500	3,996,500	
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	1,823,850			
3.24	Section 1, Column 19, prior year plus	(2,172,650)			
3.25	SSAP No. 108 adjustments		3,996,500	3,996,500	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year			(66,590)	
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	(66,590)			
4.23	SSAP No. 108 adjustments		(66,590)		
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)				11,227,817
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				11,227,817

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	567,849,670	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote – Total Ending Cash Balance	11,227,817	
3.	Total (Line 1 plus Line 2)		579,077,487
4.	Part D, Section 1, Column 6	780,451,330	
5.	Part D, Section 1, Column 7	(201,373,843)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	907,852,128	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		907,852,128
10.	Part D, Section 1, Column 9	1,433,599,638	
11.	Part D, Section 1, Column 10	(525,747,509)	
12.	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check
13.	Part A, Section 1, Column 21	162,174
14.	Part B, Section 1, Column 20	4,155,477
15.	Part D, Section 1, Column 12	4,317,651
16.	Total (Line 13 plus Line 14 minus Line 15)	

SCHEDULE E – PART 2 – VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,219,213,483	855,325,595
2. Cost of cash equivalents acquired	65,368,817,407	136,799,916,981
3. Accrual of discount	30,311,873	78,791,907
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals	281,445	
6. Deduct consideration received on disposals	64,991,928,202	136,514,821,000
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,626,696,006	1,219,213,483
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,626,696,006	1,219,213,483

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3			Actual Cost at Time of Acquisition		Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Description of Property	City	State	Date Acquired	Name of Vendor		Amount of Encumbrances		
NONE								
0399999 Totals								

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Changes in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A. C.V. (11-9-10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain(Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property disposed																			
215 Castro,LLC	Mountain View	CA	04/14/2025	215 Castro LP			9,960,620						11,304,570			1,343,950	1,343,950		
0199999 - Property disposed							9,960,620						11,304,570			1,343,950	1,343,950		
Property transferred																			
0399999 Totals							9,960,620						11,304,570			1,343,950	1,343,950		

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			8.120	(792,434)		57,500,000
3011	Gainesville	VA			8.120	(606,332)		57,500,000
3012	Gainesville	VA			8.120	(585,821)		57,500,000
3013	Gainesville	VA			8.120	(516,783)		57,500,000
4011	Islamorada	FL		04/28/2025	7.022	34,584,906	779,117	
3005	New Albany	OH		05/29/2025	7.322		13,117,944	1,319,506,791
4012	Ashburn	VA		05/27/2025	6.813	15,705,479		
3002	Allen	TX		04/28/2025	6.990		2,753,571	208,327,600
1106	Park City	UT		04/03/2025	6.500		4,428,559	5,456,548
1135	Los Angeles	CA		04/01/2025	4.600		114,502	155,638
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other						47,789,015	21,193,693	1,763,446,577
Mortgages in Good Standing - Mezzanine Loans								
3010	Gainesville	VA			8.120	792,434		57,500,000
3011	Gainesville	VA			8.120	606,332		57,500,000
3012	Gainesville	VA			8.120	585,821		57,500,000
3013	Gainesville	VA			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)						50,290,385	21,193,693	1,993,446,577
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						50,290,385	21,193,693	1,993,446,577

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
Mortgages closed by repayment																	
913	New York	NY		10/18/2013	05/30/2025	15,500,000							15,500,000	15,500,000			
1022	Dallas	TX		06/12/2015	06/18/2025	14,256,080							14,256,080	14,256,080			
1000	Columbia	SC		03/31/2015	04/18/2025	22,433,973							22,433,973	22,433,973			
1032	Santa Monica	CA		12/30/2016	06/23/2025	11,620,578							11,620,578	11,620,578			
994	Bloomington	IN		03/06/2015	04/15/2025	27,050,108							27,050,108	27,050,108			
0199999 - Mortgages closed by repayment						90,860,739							90,860,739	90,860,739			
Mortgages with partial repayments																	
908	Oceanside	CA		09/26/2013		73,315							73,315	73,315			
1020	Sacramento	CA		06/19/2015		110,219							110,219	110,219			
1125	Frisco	TX		10/05/2018		167,620							167,620	167,620			
1130	San Jose	CA		12/10/2018		89,131							89,131	89,131			
1048	Kansas City	MO		09/15/2015		105,997							105,997	105,997			
1052	Kennesaw	GA		09/30/2015		61,917							61,917	61,917			
1108	Philadelphia	PA		01/09/2018		49,925							49,925	49,925			
1053	Pickerington	OH		10/09/2015		95,127							95,127	95,127			
1122	Baltimore	MD		09/05/2018		50,705							50,705	50,705			
1121	Westminster	CO		08/20/2018		62,210							62,210	62,210			
1191	Taylorsville	UT		09/10/2024		3,436,364							3,436,364	3,436,364			
913	New York	NY		10/18/2013		500,000							500,000	500,000			
1077	Washington	DC		01/14/2016		28,006							28,006	28,006			
1016	Dallas	TX		05/22/2015		188,431							188,431	188,431			
783	Washington	DC		03/22/2013		6,455							6,455	6,455			
1060	Panama City Beach	FL		10/20/2015		121,043							121,043	121,043			
1153	Wilmington	NC		09/24/2019		300,562							300,562	300,562			
1049	Boston	MA		09/30/2015		117,674		22,620	22,620				117,674	117,674			
922	Beverly Hills	CA		03/27/2014		126,403							126,403	126,403			
1050	Omaha	NE		09/22/2015		91,609							91,609	91,609			
1022	Dallas	TX		06/12/2015		118,469							118,469	118,469			
1115	San Diego	CA		04/20/2018		67,577							67,577	67,577			
1008	Oro Valley	AZ		12/30/2016		94,319							94,319	94,319			
1120	Rochester	NY		08/02/2018		111,952							111,952	111,952			
1081	Diamond Bar	CA		03/31/2016		121,564							121,564	121,564			
1136	Bothell	WA		02/25/2019		45,636							45,636	45,636			
1138U	Coconut Grove	FL		11/15/2022		28,597							28,597	28,597			
1106	Park City	UT		12/27/2017		122,670							132,785	132,785			
1030	Los Angeles	CA		08/03/2015		70,640							70,640	70,640			
1126	Cleveland	OH		10/18/2018		22,920							22,920	22,920			
1064	Mountain View	CA		11/20/2015		87,267							87,267	87,267			
1112	New York	NY		02/12/2018		103,086							103,086	103,086			
1092	Chandler	AZ		02/09/2017		189,340							189,340	189,340			
980	Madison	WI		12/19/2014		118,481							118,481	118,481			
1146	Macon	GA		08/16/2019		76,026							76,026	76,026			
778	Las Vegas	NV		03/11/2013		53,864							53,864	53,864			
1032	Santa Monica	CA		12/30/2016		87,819							87,819	87,819			
1141	Newtown Square	PA		06/25/2019		149,975							149,975	149,975			
1010	Irvine	CA		05/11/2015		145,897							145,897	145,897			
3005	New Albany	OH		12/12/2024		1,235,988							1,235,988	1,235,988			
1142	Sacramento	CA		06/26/2019		198,094							198,094	198,094			
1137	Campbell	CA		03/14/2019		88,018							88,018	88,018			
1111	Baltimore	MD		01/31/2018		73,307							73,307	73,307			
1013	Schererville	IN		06/03/2015		109,888							109,888	109,888			
901	Stamford	CT		08/29/2013		79,888							79,888	79,888			
1138	Coconut Grove	FL		04/11/2019		118,941							118,941	118,941			
1071	Johns Island	SC		12/17/2015		318,016							318,016	318,016			
0299999 - Mortgages with partial repayments						9,820,952		22,620	22,620				9,831,067	9,831,067			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages disposed																	
Mortgages transferred																	
0599999 Totals						100,681,691		22,620	22,620				100,691,806	100,691,806			

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			20,718			
000000-00-0	3i NORTH AMERICAN INFRASTRUCTURE FUND B LP	WILMINGTON	DE	3i NORTH AMERICAN INFRASTRUCTURE GP, LLC		10/02/2014			382,141			
000000-00-0	MB SPECIAL OPPORTUNITIES FUND	DOVER	DE	MB SPECIAL OPPORTUNITIES FUND GP, LLC		04/21/2022			51,050			
000000-00-0	MB SPECIAL OPPORTUNITIES FUND II	DOVER	DE	MB SPECIAL OPPORTUNITIES FUND GP, LLC		01/02/2020			1,733,583			
000000-00-0	Greensky Equity Funding LP			Greensky Equity Funding LP		06/20/2025		122,089	461,808			
1599999 - Interests in JV, P'ship or LLCs (Including NRPFs): Bonds - NAIC Designation Not Assigned by SVO - Unaffiliated								122,089	2,649,300			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			21,699,729			
000000-00-0	PINEBRIDGE PREFERRED PARTICIPATION FUND, LP	WILMINGTON	DE	PINEBRIDGE		06/22/2020			2,217,449			
000000-00-0	TIIC 2, S.C.A. SICAR	LUXEMBOURG CITY	LUX	COMPAGNIE BENJAMIN DE ROTHSHILD		04/24/2018			617,021			
000000-00-0	JOHN HANCOCK INFRASTRUCTURE FUND, L.P	WILMINGTON	DE	JOHN HANCOCK INFRASTRUCTURE GP, LLC		06/28/2018			905,281			
000000-00-0	HUNTER POINT CAPITAL INVESTORS (ONSHORE) LP	WILMINGTON	DE	HUNTER POINT CAPITAL LP		06/16/2023			4,114,115			
000000-00-0	OAKTREE POWER OPPORTUNITIES FUND VI, L.P	CAYMAN ISLAND	CYM	OAKTREE POWER OPPS FUND VI GP		02/11/2022			3,109,453			
000000-00-0	MSA ACCELERATION PARTNERS, LP	WILMINGTON	DE	MSA ACCELERATION PARTNERS, LP		01/19/2022			3,737,503			
1999999 - Interests in JV, P'ship or LLCs (Including NRPFs): Common Stocks - Unaffiliated									36,400,551			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			2,816,868			
000000-00-0	GRE-MONARCH 22 FUNDING, LLC	WILMINGTON	DE	GRE-MONARCH 22 FUNDING, LLC		12/28/2022			1,364,864			
000000-00-0	HARBOR 22 FUNDING, LLC	WILMINGTON	DE	HARBOR 22 FUNDING, LLC		10/26/2023			19,932,126			
000000-00-0	GUGGENHEIM INVESTMENTS FOUNDATIONS FUND-A, LP	VARIOUS				01/29/2025			12,506,793			
2199999 - Interests in JV, P'ship or LLCs (Including NRPFs): Real Estate - Unaffiliated									36,620,651			XXX
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Real Estate - Affiliated												
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated												
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated												
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other - Unaffiliated												
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other - Affiliated												
Surplus Notes - Unaffiliated												
Surplus Notes - Affiliated												
Capital Notes - Unaffiliated												
Capital Notes - Affiliated												
Collateral Loans - Unaffiliated												
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN ATHOS RE SE			DIRECT	5.B	12/26/2018			592,193			
3199999 - Collateral Loans - Unaffiliated									592,193			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			520,572			
4499999 - Residual Tranches: Bonds - Unaffiliated									839,480			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												

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO 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
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			731,431			
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	1,488,714			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								625,945	78,590,889			XXX
6999999 – Subtotals - Affiliated												XXX
7099999 Totals								625,945	78,590,889			XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
36173M-AA-4	Guggenheim MM CLO 2018-1 Ltd 1.500%		CYM	Paydown	11/20/2018	04/15/2025	147,976							147,976	163,856		15,880	15,880	1,229
0199999 - NBDS That Do Not Reflect a Creditor Rel. in Substance - NAIC Designation Assigned by SVO - Unaffiliated							147,976							147,976	163,856		15,880	15,880	1,229
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
31394K-KZ-6	FEDERAL HOME LOAN MORTGAGE COR FHR 2682			Paydown	10/09/2003	06/15/2025	31,687		(6)			(6)		31,681	31,681				661
31394K-L2-8	FEDERAL HOME LOAN MORTGAGE COR FHR 2682			Paydown	10/14/2003	06/15/2025	95,571		(90)			(90)		95,481	95,481				2,479
31393T-U6-1	FEDERAL NATIONAL MORTGAGE ASSO FNR 2003-			Paydown	10/08/2003	06/25/2025	96,567		2,800			2,800		99,367	99,367				2,025
31393T-3S-3	FEDERAL NATIONAL MORTGAGE ASSO FNR 2003-			Paydown	10/15/2003	06/01/2025	79,805		4,058			4,058		83,863	83,863				1,938
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-DL-4	FannieMae Whole Loan FNR 2003-119 SA 5			Paydown	10/22/2003	06/25/2025	12,056		230			230		12,286	12,286				239
31393U-DQ-3	FannieMae Whole Loan FNR 2003-119 SB 6			Paydown	10/22/2003	06/25/2025	3,355							3,355	3,355				84
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
31394L-4S-8	Freddie Mac FHR 2684 S 5.682% 01/15/33			Paydown	10/09/2003	06/15/2025	42,349		(6)			(6)		42,343	42,343				981
31394L-DC-3	Freddie Mac FHR 2691 JS 5.132% 04/15/3			Paydown	10/14/2003	06/15/2025	73,615		(20)			(20)		73,595	73,595				1,554
31394L-GD-8	Freddie Mac FHR 2691 SW 6.132% 09/15/3			Paydown	10/08/2003	06/15/2025	19,792		(21)			(21)		19,771	19,771				498
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	10,000,000							10,000,000	8,573,144		(1,426,856)	(1,426,856)	50,000
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							65,472,879		7,293			7,293		65,480,172	58,375,032		(7,105,140)	(7,105,140)	335,817
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																			

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
000000-00-0	GULF OF MEXICO ENERGY INFRASTRUCTURE PLATFORM LLC S-1	WILMINGTON	DE	MAPLES FIDUCIARY SERVICES	07/18/2022	02/18/2025	38,821,822							13,510,957	13,510,957				
1599999 - Interests in JV, P'ship or LLCs (Including NRPFs): Bonds - NAIC Designation Not Assigned by SVO - Unaffiliated							38,821,822							13,510,957	13,510,957				
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	1,023,036							268,608	268,608				
000000-00-0	OAKTREE OPPORTUNITIES FUND XI	CAYMAN ISLAND	CYM	OAKTREE	07/31/2020	04/10/2025	87,776,335							9,484,423	9,484,423				
000000-00-0	OAKTREE POWER OPPORTUNITIES FUND V, LP	CAYMAN ISLAND	CYM	OAKTREE POWER OPPS FUND GP	01/22/2019	04/18/2025	34,690,487							21,333,976	21,333,976				
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	50,341,622							2,365,581	2,365,581				
000000-00-0	PT ARCTIC FUND I, LP	ANCHORAGE	AK	PT ARCTIC FUND I GP, LLC	11/09/2015	04/02/2025	13,216,832							7,523,635	7,523,635				
1999999 - Interests in JV, P'ship or LLCs (Including NRPFs): Common Stocks - Unaffiliated							187,048,312							40,976,224	40,976,224				
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	31,991,363							162,800	162,800				
000000-00-0	ORINOCO FUNDING LLC	VARIOUS		ORINOCO	10/13/2021	05/30/2025	33,837,881							103,840	103,840				
2199999 - Interests in JV, P'ship or LLCs (Including NRPFs): Real Estate - Unaffiliated							65,829,244							266,640	266,640				
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	52,416,842							10,155,139	10,155,139				
2399999 - Interests in JV, P'ship or LLCs (Including NRPFs): Mortgage Loans - Unaffiliated							52,416,842							10,155,139	10,155,139				
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																			
74728G-AE-0	QBE INSURANCE GROUP LTD QBEAU V5.875 PER		AUS	Corp Action	05/05/2020	05/12/2025	10,073,507		(5,507)			(5,507)		10,068,000	10,068,000				295,748
2999999 - Capital Notes - Unaffiliated							10,073,507		(5,507)			(5,507)		10,068,000	10,068,000				295,748
Capital Notes - Affiliated																			
Collateral Loans - Unaffiliated																			
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN ATHOS RE SE			Redemption 100.0000	12/26/2018	06/05/2025	10,553,123		(76,372)			(76,372)		10,476,751	10,476,751				(15,979)
3199999 - Collateral Loans - Unaffiliated							10,553,123		(76,372)			(76,372)		10,476,751	10,476,751				(15,979)
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																			
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	1,528,378	14,825				14,825		1,528,378	1,528,378				385,331
40166L-30-7	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201			DIRECT	12/01/2016	05/22/2025	115,900			327,239		(327,239)		88,858	92,601		3,742	3,742	
40166L-30-7	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201			Redemption 100.0000	12/01/2016	05/15/2025	6,988			19,731		(19,731)		5,358	76,443		71,085	71,085	13,643
40166L-50-5	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201			DIRECT	12/01/2016	05/22/2025								1	1				13,859
40166L-70-3	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201			DIRECT	12/01/2016	05/22/2025	34,079			187,154		(187,154)		26,128	28,777		2,649	2,649	3,947
40166L-70-3	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201			Redemption 100.0000	12/01/2016	05/15/2025	705			3,873		(3,873)		541	21,921		21,380	21,380	2,091
784988-AE-3	SPFI MML SPV LLC Touchdown REV E 1L 4/20			Redemption 100.0000	03/18/2024	05/21/2025	(40,339)							(40,339)	(40,339)				(17,059)
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 100.0000	12/01/2022	06/26/2025	71,071		122,293			122,293		193,364	193,364				39,841
4899999 - Residual Tranches: Common Stock - Unaffiliated							1,716,782	14,825	122,293	537,997		(400,879)		1,802,288	1,901,146		98,857	98,857	441,653
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																			

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
000000-00-0	GLOBAL INFRASTRUCTURE DEBT IT ISSUER LP	WILMINGTON	DE	GID PROGRAM US GP LLC	09/03/2024	06/13/2025	6,103,012							302,585	302,585				
000000-00-0	PINEBRIDGE PRIVATE CREDIT III PARALLEL RFF, L.P.	WILMINGTON	DE	PINEBRIDGE PRIVATE CREDIT III	09/30/2022	06/11/2025	8,901,260							188,611	188,611				
5499999 - Residual Tranches: Other - Unaffiliated							15,004,272							491,196	491,196				
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							447,084,758	14,825	47,707	537,997		(475,465)		153,375,342	146,384,940		(6,990,403)	(6,990,403)	1,058,468
6999999 – Subtotals - Affiliated																			
7099999 Totals							447,084,758	14,825	47,707	537,997		(475,465)		153,375,342	146,384,940		(6,990,403)	(6,990,403)	1,058,468

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)								
91281O-UG-1	US TREASURY N/B T 4.625% 02/15/55	04/11/2025	BARC	XXX	48,002,216	50,000,000	376,899	1.A
91282C-MM-0	US TREASURY N/B T 4.625% 02/15/35	04/11/2025	BARC	XXX	201,843,750	200,000,000	1,507,597	1.A
91282C-MU-2	US TREASURY N/B 4.000% 03/31/30	04/11/2025	BARC	XXX	49,617,188	50,000,000	81,967	1.A
0019999999 - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					299,463,154	300,000,000	1,966,463	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	19,150,000	19,150,000		1.C FE
938429-2U-0	WASHINGTON & MULTNOMAH CNTYS O WASSCD	05/14/2025	PIPER SANDLER & CO	XXX	314,240	1,000,000		1.B FE
BGH9X8-39-1	ALABAMA HOUSING FINANCE AUTORI ALHOU 5	06/03/2025	RAYMOND JAMES & ASSOCIATES	XXX	2,000,000	2,000,000		3.B
0049999999 - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					21,464,240	22,150,000		XXX
Issuer Credit Obligations - Municipal Bonds - Special Revenues								
45204F-N9-2	ILSGEN 45204FN92 5.000% 02/15/41	06/18/2025	Tax Free Exchange	XXX	480,721	480,000	8,200	1.C Z
45204F-P7-4	ILSGEN 45204FP74 5.000% 02/15/41	06/18/2025	Tax Free Exchange	XXX	520,781	520,000	8,883	1.C FE
591746-DA-7	METROPOLITAN ATLANTA RAPID TRA METROPOLI	04/28/2025	Tax Free Exchange	XXX	2,858,592	3,310,000	28,411	1.C Z
591746-DM-1	METROPOLITAN ATLANTA RAPID TRA METROPOLI	04/28/2025	Tax Free Exchange	XXX	164,088	190,000	1,631	1.C FE
956622-Y8-1	WEST VIRGINIA ST HOSP WVSMED 5.500% 06	06/11/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	4,110,320	4,000,000		1.F FE
0059999999 - Issuer Credit Obligations - Municipal Bonds - Special Revenues					8,134,502	8,500,000	47,125	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	765,000	765,000	5,313	2.C FE
031162-DK-3	AMGEN INC AMGN 4.875% 03/01/53	04/21/2025	SUSQ	XXX	4,131,250	5,000,000	34,531	2.A FE
031162-DT-4	AMGEN INC AMGN 5.65 03/02/53 5.650% 03	04/15/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	1,710,396	1,800,000	12,430	2.A FE
03769M-AC-0	APOLLO GLOBAL MANAGEMENT N Y N 5.800%	05/21/2025	Various	XXX	11,136,383	11,713,000	274,382	1.F FE
03990B-AB-7	Ares Management Corp N Y N 5.600% 10/1	05/19/2025	Various	XXX	10,363,584	11,493,000	44,648	2.A FE
039936-AA-7	ARES FINANCE CO II LLC ARES 3.65 02/01/5	04/11/2025	Various	XXX	1,504,598	2,300,000	17,023	2.A FE
059165-EP-1	BALTIMORE GAS & ELECTRIC EXC 4.55 06/01/	04/14/2025	DEUTSCHE BANK SECURITIES INC	XXX	40,850	50,000	847	1.G FE
06051G-HS-1	BANK OF AMERICA CORP 4.330% 03/15/50	04/14/2025	CABRERA CAPITAL MARKETS	XXX	78,963	100,000	361	1.G FE
08079K-AA-2	BELROSE FUNDING TRUST LNC 6.792% 05/15	05/13/2025	Various	XXX	8,036,273	8,000,000		2.A FE
09261H-BW-6	BLACKSTONE PRIVATE CRE 6.000% 11/22/34	05/16/2025	Tax Free Exchange	XXX	63,558	65,000	1,928	2.C FE
110122-EK-0	BRISTOL-MYERS SQUIBB CO 5.550% 02/22/5	04/14/2025	Janus	XXX	189,938	200,000	1,634	1.F FE
172967-HS-3	CITIGROUP INC C 5.300% 05/06/44	04/30/2025	Various	XXX	7,314,588	8,000,000	206,111	2.B FE
20030N-EF-4	COMCAST CORP N Y N 5.350% 05/15/53	04/21/2025	GOLDMAN SACHS & CO	XXX	1,342,110	1,500,000	34,998	1.G FE
20826F-BE-5	CONOCOPHILLIPS COMPANY COP 5.3 05/15/53	04/10/2025	SUSQ	XXX	2,629,020	3,000,000	64,483	1.F FE
20826F-BG-0	CONOCOPHILLIPS CO 5.550% 03/15/54	04/30/2025	CITADEL SECURITIES INSTITUTION	XXX	10,314,205	11,000,000	78,008	1.F FE
20826F-BM-7	CONOCOPHILLIPS COMPANY N Y N 5.500% 01	05/05/2025	Various	XXX	6,336,120	7,000,000	149,417	1.F FE
260979-AA-7	DP WORLD CRESCENT LTD 5.500% 05/08/35	04/30/2025	CITIBANK N.A.	XXX	1,014,689	1,025,000		2.B FE
29261H-AB-1	ENDEAVOUR MINIMG PLC 7.000% 05/28/30	05/21/2025	CITIBANK N.A.	XXX	346,385	350,000		3.C FE
29366W-AA-4	ENTERGY MISSISSIPPI LLC ETR 3.850% 06/	05/15/2025	Various	XXX	1,428,732	1,990,000	35,115	1.F FE
29670G-AG-7	ESSENTIAL UTILITIES INC WTRG 5.300% 05	05/21/2025	GOLDMAN SACHS & CO	XXX	867,480	1,000,000	3,092	2.B FE
30310@-AA-8	DRB Capital LLC DRB Capital LLC 5.900%	06/17/2025	ABF	XXX	679,836	680,346		1.B PL
31616F-A*-8	Fidelity Evergreen Fidelity Evergreen Pr	06/02/2025	Various	XXX	1,145,259	1,145,259		2.B PL
31616F-A@-6	Fidelity Evergreen Fidelity Evergreen Pr	06/02/2025	Various	XXX	416,458	416,458		3.B PL
34964C-AG-1	FORTUNE BRANDS INNOVATIO FORTUNE BRANDS	05/21/2025	BANK OF AMERICA	XXX	764,890	1,000,000	7,125	2.B FE
361448-BR-3	GATX CORP N Y N 6.050% 06/05/54	05/13/2025	SUSQ	XXX	2,886,540	3,000,000	80,162	2.B FE
38148L-AF-3	GOLDMAN SACHS GROUP INC/THE GS 5.150%	05/05/2025	SUSQ	XXX	2,792,328	3,200,000	71,642	2.B FE
38174#-AA-4	GOMEX ENERGY OFFSHORE LTD GOMEX ENERGY O	06/02/2025	Interest Capitalization	XXX	114,821	114,821		6.
460690-BQ-2	INTERPUBLIC GROUP COS IPG 5.4 10/01/48	04/30/2025	SUSQ	XXX	1,823,340	2,000,000	9,000	2.B FE
46817M-AN-7	JACKSON FINANCIAL INC JXN 4 11/23/51 4	05/13/2025	Various	XXX	8,686,029	13,157,000	230,117	2.B FE
472140-AE-2	JBS USA SARL/FOOD/GRP 144A 5.500% 01/1	06/23/2025	MIZUHO SECURITIES USA LLC	XXX	1,193,148	1,200,000		2.C FE
501044-DW-8	KROGER CO N Y N 5.500% 09/15/54	05/21/2025	Various	XXX	8,598,335	9,500,000	49,882	2.A FE
55339T-AA-0	MN8 PORTFOLIO IV LLC MN8 6.310% 07/30/	06/24/2025	MUFG Securities America	XXX	1,184,000	1,184,000	1,245	3.B
571748-CD-2	MARSH & MCLENNAN COS INC 5.400% 03/15/	04/14/2025	DEUTSCHE BANK SECURITIES INC	XXX	92,823	100,000	450	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	1,920,060	2,000,000	18,511	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
65290D-AC-7	NEXA RESOURCES SA 6.600% 04/08/37	04/01/2025	CITIBANK N.A.	XXX	3,516,234	3,520,000		2.C FE
680223-AL-8	OLD REPUBLIC INTL CORP ORI 3.85 06/11/51	04/11/2025	SANTANDER INVESTMENT SECURITIE	XXX	1,337,480	2,000,000	26,308	2.B FE
68218W-AA-2	OMNIS FUNDING TRUST RGA 6.722% 05/15/5	05/28/2025	TD Securities, LLC	XXX	26,500,000	26,500,000		2.A FE
68233J-DA-9	ONCOR ELECTRIC DELIVERY COMPAN ONCRTX	04/14/2025	GOLDMAN SACHS & CO	XXX	146,184	150,000	604	1.F FE
690742-AG-6	OWENS CORNING OC 4.300% 07/15/47	05/14/2025	SEAPORT SECURITIES CORP	XXX	1,556,340	2,000,000	28,667	2.A FE
70450Y-AQ-6	PAYPAL HOLDINGS INC N Y N 5.500% 06/01	04/14/2025	MORGAN STANLEY	XXX	139,809	150,000	3,071	1.G FE
720186-AM-7	PIEDMONT NATURAL GAS COMPANY I DUK 3.3	04/30/2025	SUSQ	XXX	979,500	1,500,000	20,938	2.A FE
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE L PAA 4.9	05/21/2025	Various	XXX	12,035,543	14,750,000	190,453	2.B FE
74340X-CF-6	PROLOGIS LP PLD 5 1/4 06/15/53 5.250%	04/14/2025	JPMORGAN SECURITIES INC	XXX	90,093	100,000	1,750	1.F FE
74448W-AA-2	PERTAMINA HULU ENERGI PT 5.250% 05/21/	05/14/2025	HONGKONG AND SHANGHAI BANKING	XXX	1,490,000	1,490,000		2.B FE
759351-AT-6	REINSURANCE GRP OF AMER 6.650% 09/15/5	04/10/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	2,392,950	2,500,000	17,419	2.B FE
78486L-AB-8	SURA ASSET MANAGEMENT 6.350% 05/13/32	05/06/2025	JPMORGAN SECURITIES INC	XXX	398,908	400,000		2.B FE
832696-AZ-1	JM SMUCKER LLC SJM 6.500% 11/15/53	05/14/2025	Various	XXX	3,395,918	3,250,000	30,875	2.B FE
842434-DD-1	SOUTHERN CALIFORNIA GAS COMPAN SRE 6.0	05/14/2025	Various	XXX	8,989,831	9,150,000		1.D FE
854502-AJ-0	STANLEY BLACK & DECKER I SWK 4.85 11/15/	05/21/2025	SUSQ	XXX	1,595,780	2,000,000	1,886	2.B 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	1,056,740	1,000,000	8,800	2.B FE
875127-BF-8	TAMPA ELECTRIC CO TE 4.45 06/15/49 4.4	04/14/2025	Janus	XXX	161,414	200,000	2,967	1.G FE
927804-GU-2	VIRGINIA ELEC & POWER CO D 5.650% 03/1	04/14/2025	DEUTSCHE BANK SECURITIES INC	XXX	47,530	50,000	314	1.G FE
929160-BD-0	VULCAN MATERIALS COMPANY VMC 5.700% 12	04/21/2025	Various	XXX	3,267,548	3,500,000	84,233	2.B FE
973244-AA-4	WINDFALL MINING GROUP 5.854% 05/13/32	05/06/2025	CITIBANK N.A.	XXX	600,000	600,000		2.C FE
BGH9R7-5D-9	FLNG LIQUEFACTION 2 LLC FLIQII 6.170%	03/27/2025	MIZUHO SECURITIES USA LLC	XXX	12,000,000	12,000,000		2.B FE
G0399B-AB-3	ANTOFAGASTA PLC REGS 6.250% 05/02/34	06/11/2025	BARCLAYS BANK PLC	XXX	1,240,500	1,200,000	8,333	2.B FE
MOR08Q-AG-6	AFRICAN EXPORT IMPORT BA REGS 3.798% 0	06/05/2025	Various	XXX	3,736,888	4,400,000	10,212	2.C Z
U0901R-AE-7	BIMBO BAKERIES USA INC 5.375% 01/09/36	05/21/2025	HONGKONG AND SHANGHAI BANKING	XXX	535,786	560,000	11,120	2.A FE
303901-BU-5	FAIRFAX FINANCIAL HOLDINGS LTD 6.100%	04/22/2025	Tax Free Exchange	XXX	10,104,486	10,000,000	72,861	2.A FE
303901-BW-1	FAIRFAX FINANCIAL HOLDINGS LTD FFHCN 6	05/15/2025	BANK OF AMERICA	XXX	6,980,750	7,000,000		2.A FE
034863-BF-6	ANGLO AMERICAN CAPITAL 144A N Y Y 6.00	05/21/2025	Various	XXX	7,524,630	8,000,000	59,333	2.B FE
04365X-AB-4	ASCOT GROUP LTD ASCOTG 6.349% 06/15/35	05/09/2025	WELLS FARGO	XXX	4,000,000	4,000,000		2.A FE
29439E-AA-7	EQT AB EQTSS 5.850% 05/08/35	05/22/2025	Various	XXX	16,328,710	16,450,000	22,823	1.G FE
31575F-AC-0	FIDELIS INSURANCE HOLDINGS LTD FIHL 7	06/10/2025	WELLS FARGO	XXX	5,500,000	5,500,000		2.C FE
400131-AJ-7	GRUMA SAB DE CV 144A N Y Y 5.761% 12/0	04/24/2025	DIRECT	XXX	4,079,744	4,400,000	95,761	2.B FE
40428O-EW-5	HSBC HOLDINGS PLC HSBC 5.240% 05/13/31	05/08/2025	Hongkong and Shanghai Banking	XXX	7,500,000	7,500,000		1.G FE
654579-AP-6	NIPPON LIFE INS NIPLIF 6.500% 04/30/55	04/24/2025	JPMORGAN SECURITIES INC	XXX	6,000,000	6,000,000		1.G FE
67091T-AH-8	OFFICE CHERIFIEN DES PHO 6.100% 04/30/	04/23/2025	DIRECT	XXX	415,825	420,000		3.A FE
74365P-AJ-7	NASPERS LTD PRXNA 4.987 01/19/52 144A	06/19/2025	UBS SECURITIES LLC	XXX	1,069,250	1,400,000	29,285	2.B FE
83272G-AF-8	SMURFIT KAPPA TREASURY 144A N Y Y 5.77	05/21/2025	Tax Free Exchange	XXX	7,535,171	7,609,000	58,610	2.B FE
91911T-AS-2	VALE OVERSEAS LIMITED N Y N 6.400% 06/	05/15/2025	Various	XXX	5,302,400	5,600,000	124,089	2.C FE
92857W-BS-8	VODAFONE GROUP PLC VOD 4.875 06/19/49	05/14/2025	BNP PARIBAS SECURITIES SERVICE	XXX	822,150	1,000,000	19,771	2.B FE
BGH95B-26-2	STOLTHAVEN HOUSTON INC STHVH 5.980% 07	06/18/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	(7,600,000)	(7,600,000)		2.B
BGH9PS-SK-4	AP GRANGE HOLDINGS LLC APGRAL 6.500% 0	06/20/2025	DIRECT	XXX	893,750	893,750		2.A PL
BGH9ZJ-K1-3	MSC MEDITERRANEAN SHIPPING CO TIL	06/26/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	36,000,000	36,000,000		2.B Z
G0446N-BA-1	ANGLO AMERICAN CAPITAL 6.000% 04/05/54	05/20/2025	TD Securities, LLC	XXX	587,444	620,000	4,753	2.B FE
000000-00-0	SSP MIDCO 2 LIMITED SSP MIDCO 2LTD FIRST	03/31/2025	PIK	XXX	193,738	193,738		2.A PL
000000-00-0	SSP MIDCO 2 LIMITED SSP MIDCO 2 LTD LAST	03/31/2025	PIK	XXX	131,363	131,363		2.A PL
0089999999 - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					305,081,077	325,725,436	2,367,691	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)								
BGH9UY-EE-4	MLB INFRASTRUCTURE FACILITY BASEBB 6.3	05/14/2025	BANK OF AMERICA	XXX	10,600,000	10,600,000		1.G Z
0129999999 - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					10,600,000	10,600,000		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)								

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
785931-AB-2	SAFEHOLD GL HOLDINGS LLC SAFE 5.650% 0	04/21/2025	Various	XXX	3,452,676	3,640,000	88,203	1.G FE
0169999999 - Issuer Credit Obligations - Bonds issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					3,452,676	3,640,000	88,203	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
0189999999 - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					8,383,001	8,388,500		XXX
Issuer Credit Obligations - Bank Loans - Issued (Affiliated)								
Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)								
00075*-AA-8	INTERMOUNTAIN INTERMOUNTAIN HOME T/L 1L	05/31/2025	Interest Capitalization	XXX	23,580	23,580		3.A PL
00264*-AA-9	AG EHC II SPV Sub Line LLC AG EHC II SPV	06/24/2025	ABF	XXX	14,308,767	14,308,767		1.E PL
03349#-AC-4	ANDERSEN COMMERCIAL PLUMBING Andersen Co	05/30/2025	DIRECT	XXX	78,528	78,528		3.B PL
05642#-AA-7	BTC Offshore Holdings Fund III BTC Offsh	04/21/2025	Corp Action	XXX	1,858,300	1,858,300		1.C PL
05646#-AA-3	BREP IX NAV TL 03/2030 B9 NAV POOL A-1 L	05/22/2025	ABF	XXX	9,512,042	9,559,829		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
26432Q-A*-3	Duetti ABS 1 LLC Series 2024-1 Class A-2	04/03/2025	ABF	XXX	6,439,125	6,439,125		2.B PL
83068@-AA-1	THE SKIN CENTER The Skin Center T/L 1L (	03/31/2025	Asset Recon Fix	XXX	1,228	1,228		3.A PL
83068@-AA-1	THE SKIN CENTER The Skin Center T/L 1L (	05/31/2025	Interest Capitalization	XXX	2,373	2,373		3.A PL
83068@-AB-9	THE SKIN CENTER The Skin Center DD T/L B	03/31/2025	Asset Recon Fix	XXX	310	310		3.A PL
83068@-AB-9	THE SKIN CENTER The Skin Center DD T/L B	05/31/2025	Interest Capitalization	XXX	600	600		3.A PL
84833*-AA-5	SPERBER LANDSCAPE Sperber Landscape R/C	06/04/2025	DIRECT	XXX	406,273	406,273		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	12,764	12,764		3.C PL
87221#-AB-2	TAUC MANAGEMENT Tauc Management DD T/L 1	03/31/2025	Interest Capitalization	XXX	1,579	1,579		3.C PL
87221#-AC-0	TAUC MANAGEMENT Tauc Management R/C 1L 2	03/31/2025	Interest Capitalization	XXX	230	230		3.A PL
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	147,434	147,434		4.A PL
BGH6B3-MZ-3	LIFELONG PSI LIFELONG LEARNER 1L TLB CL	06/27/2025	PIK	XXX	89,469	89,469		5.B
BGH6B4-2N-0	LIFELONG PSI LIFELONG 1L DDTLA FUNDED CL	06/27/2025	PIK	XXX	4,317	4,317		5.B
BGH6B4-38-2	LIFELONG PSI	06/27/2025	VARIOUS	XXX	216,584	216,584		5.B
BGH6BJ-WV-6	LIFELONG PSI LIFELONG 1L DDTLB FUNDED CL	05/29/2025	PIK	XXX	8,083	8,083		5.B
BGH6Y8-KK-2	PERMIAN PRODUCTION PERMIAN PRODUCTION 1L	04/30/2025	Interest Capitalization	XXX	1,127	1,127		5.B GI
BGH79J-YC-7	SOLERA SOLERA 1L REV CL USD FUNDED 7.8	06/02/2025	DIRECT	XXX	595,324	595,324		4.A FE
BGH8RE-YX-0	Moran Foods LLC Moran Foods 1L FLSO PIK	06/27/2025	PIK	XXX	11,320	11,320		6.
BGH8RE-YX-0	Moran Foods LLC Moran Foods 1L FLSO PIK	04/01/2025	Interest Capitalization	XXX	10,964	10,964		6.
BGH910-V7-6	EYECARE PARTNERS LLC EYECARE PARTNERS LL	04/21/2025	Interest Capitalization	XXX	15,730	15,730		5.C FE
BGH92Q-Q4-8	RL DATIX HOLDINGS USA INC DATIX 1L TL FA	05/30/2025	DIRECT	XXX	95,110	95,110		4.C Z
BGH9JX-55-8	BLUE RIBBON LLC USA 11.759% 05/08/28	05/01/2025	Interest Capitalization	XXX	89,878	89,878		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	10,643	12,555		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)					51,080,911	51,130,610		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	18,000,000	18,000,000		2.C PL
0269999999 - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)					18,000,000	18,000,000		XXX
Issuer Credit Obligations - Other Issuer Credit Obligations (Affiliated)								
0489999999 - Subtotal - Issuer Credit Obligations (Unaffiliated)					727,273,444	749,889,339	4,493,747	XXX
0509999997 - Subtotals - Issuer Credit Obligations - Part 3					727,273,444	749,889,339	4,493,747	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
0509999999 - Subtotals - Issuer Credit Obligations					727,273,444	749,889,339	4,493,747	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)								
38378Y-JZ-3	Government National Mortgage A GNR 2013-	06/01/2025	Interest Capitalization	XXX	58,184	58,184		1.A
38378Y-KD-0	Government National Mortgage A GNR 2013-	06/01/2025	Interest Capitalization	XXX	34,746	34,746		1.A
38380A-P9-2	Government National Mortgage A GNR 2016-	06/01/2025	Interest Capitalization	XXX	9,675	9,675		1.A
38380A-TY-3	Government National Mortgage A GNR 2016-	06/01/2025	Interest Capitalization	XXX	30,615	30,615		1.A
38380U-VP-5	Government National Mortgage A GNR 2018-	06/01/2025	Interest Capitalization	XXX	5,579	5,579		1.A
38380U-WY-5	Government National Mortgage A GNR 2018-	05/01/2025	Interest Capitalization	XXX	27,317	27,317		1.A
38383L-6X-3	Government National Mortgage A GNR 2022-	06/01/2025	Interest Capitalization	XXX	31,587	31,587		1.A
38383P-LR-0	Government National Mortgage A GNR 2022-	06/01/2025	Interest Capitalization	XXX	32,904	32,904		1.A
38383P-NE-7	Government National Mortgage A GNR 2022-	06/01/2025	Interest Capitalization	XXX	19,491	19,491		1.A
38383P-V3-2	Government National Mortgage A GNR 2022-	06/01/2025	Interest Capitalization	XXX	19,435	19,435		1.A
38383R-HE-0	Government National Mortgage A GNR 2022-	06/01/2025	Interest Capitalization	XXX	32,822	32,822		1.A
38383R-N2-9	Government National Mortgage A GNR 2022-	06/01/2025	Interest Capitalization	XXX	98,219	98,219		1.A
38383V-MM-7	Government National Mortgage A 3 EZ Y N	06/01/2025	Interest Capitalization	XXX	13,985	13,985		1.A
1019999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					414,559	414,559		XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)								
38373M-P7-9	Government National Mortgage A GNR 2007-	06/01/2025	Interest Capitalization	XXX	24,016	24,016		1.A
1029999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					24,016	24,016		XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)								
01030R-PX-4	ALABAMA HOUSING FINANCE AUTORI ALHOU 5	06/04/2025	RAYMOND JAMES & ASSOCIATES	XXX	2,000,000	2,000,000		1.B FE
20775J-BJ-7	CONNECTICUT ST HSG FIN AUTH CTSHSG 5.9	05/29/2025	WELLS FARGO	XXX	3,000,000	3,000,000		1.A FE
20775J-BK-4	CONNECTICUT ST HSG FIN AUTH CTSHSG 6.1	05/29/2025	WELLS FARGO	XXX	4,500,000	4,500,000		1.A FE
246395-R7-4	DELAWARE ST HSG AUTH DELHSG 4.900% 07/	05/09/2025	JPMORGAN SECURITIES INC	XXX	2,000,000	2,000,000		1.B FE
246395-R8-2	DELAWARE ST HSG AUTH DELHSG 5.000% 07/	05/09/2025	JPMORGAN SECURITIES INC	XXX	2,000,000	2,000,000		1.B FE
246395-R9-0	DELAWARE ST HSG AUTH DELHSG 5.050% 07/	05/09/2025	JPMORGAN SECURITIES INC	XXX	5,000,000	5,000,000		1.B FE
3136A7-PJ-5	Fannie Mae FNR 2012-88 WZ 3.500% 08/25	06/01/2025	Interest Capitalization	XXX	1,496	1,496		1.A
3136AA-4L-6	Fannie Mae FNR 2012-149 NZ 3.000% 01/2	06/01/2025	Interest Capitalization	XXX	18,969	18,969		1.A
3136AU-HZ-7	Fannie Mae FNR 2016-79 AZ 3.000% 11/25	06/01/2025	Interest Capitalization	XXX	36,767	36,767		1.A
3136AV-PM-5	Fannie Mae FNR 2017-10 LZ 3.000% 03/25	06/01/2025	Interest Capitalization	XXX	9,579	9,579		1.A
3136B2-7H-9	Fannie Mae FNR 2018-72 ZB 3.500% 10/25	06/01/2025	Interest Capitalization	XXX	77,096	77,096		1.A
3136B3-BY-5	Fannie Mae FNR 2018-75 ZU 3.500% 10/25	06/01/2025	Interest Capitalization	XXX	12,470	12,470		1.A
3136B3-PT-1	Fannie Mae FNR 2018-88 MZ 3.500% 12/25	06/01/2025	Interest Capitalization	XXX	54,749	54,749		1.A
3136B3-RS-1	Fannie Mae FNR 2018-89 VZ 4.000% 12/25	06/01/2025	Interest Capitalization	XXX	38,762	38,762		1.A
3136BG-4G-3	Fannie Mae FNR 2021-65 GZ 2.000% 10/25	06/01/2025	Interest Capitalization	XXX	20,772	20,772		1.A
3136BG-5Y-3	Fannie Mae FNR 2021-66 DZ 2.000% 10/25	06/01/2025	Interest Capitalization	XXX	16,114	16,114		1.A
3136BG-N3-1	Fannie Mae FNR 2021-56 ZK 2.500% 09/25	06/01/2025	Interest Capitalization	XXX	17,401	17,401		1.A
3136BH-J3-4	Fannie Mae FNR 2021-49 CZ 2.500% 11/25	06/01/2025	Interest Capitalization	XXX	11,289	11,289		1.A
3136BJ-F5-9	Fannie Mae FNR 2021-73 DZ 2.500% 11/25	06/01/2025	Interest Capitalization	XXX	13,642	13,642		1.A
3136BJ-JW-6	Fannie Mae FNR 2021-69 VZ 2.000% 10/25	06/01/2025	Interest Capitalization	XXX	8,057	8,057		1.A
3136BJ-WW-1	Fannie Mae FNR 2021-76 PZ 2.500% 11/25	06/01/2025	Interest Capitalization	XXX	52,130	52,130		1.A
3136BK-JB-9	Fannie Mae FNR 2021-85 ZL 2.500% 12/25	06/01/2025	Interest Capitalization	XXX	12,665	12,665		1.A
3136BK-WK-4	Fannie Mae FNR 2021-95 JZ 2.500% 01/25	06/01/2025	Interest Capitalization	XXX	61,133	61,133		1.A
3136BK-X6-4	Fannie Mae FNR 2021-94 GZ 2.500% 01/25	06/01/2025	Interest Capitalization	XXX	21,532	21,532		1.A
3136BK-YR-7	Fannie Mae FNR 2021-86 ZT 2.500% 01/25	06/01/2025	Interest Capitalization	XXX	13,585	13,585		1.A
3136BK-YZ-9	Fannie Mae FNR 2021-86 MZ 2.500% 01/25	06/01/2025	Interest Capitalization	XXX	88,303	88,303		1.A
3136BL-3U-2	Fannie Mae FNR 2022-10 CZ 3.500% 02/25	06/01/2025	Interest Capitalization	XXX	31,593	31,593		1.A
3136BL-RU-6	Fannie Mae FNR 2022-7 ZE 2.500% 02/25/	06/01/2025	Interest Capitalization	XXX	33,892	33,892		1.A
3136BL-TN-0	Fannie Mae FNR 2022-7 GZ 2.500% 02/25/	06/01/2025	Interest Capitalization	XXX	13,557	13,557		1.A
3136BM-AH-1	Fannie Mae FNR 2022-9 Z 3.000% 03/25/5	06/01/2025	Interest Capitalization	XXX	43,579	43,579		1.A
3136BM-HC-5	Fannie Mae FNR 2022-21 BZ 3.500% 04/25	06/01/2025	Interest Capitalization	XXX	85,703	85,703		1.A
3136BM-KQ-0	Fannie Mae FNR 2022-15 JZ 3.500% 04/25	06/01/2025	Interest Capitalization	XXX	114,228	114,228		1.A
3136BM-PV-4	Fannie Mae FNR 2022-17 ZJ 3.500% 04/25	06/01/2025	Interest Capitalization	XXX	39,567	39,567		1.A
3136BM-QE-1	Fannie Mae FNR 2022-17 ZN 3.500% 04/25	06/01/2025	Interest Capitalization	XXX	27,804	27,804		1.A
3136BM-R8-3	Fannie Mae 4.000% 06/25/52	06/01/2025	Interest Capitalization	XXX	56,177	56,177		1.A
3136BM-W9-5	Fannie Mae 4.500% 06/25/52	06/01/2025	Interest Capitalization	XXX	44,887	44,887		1.A
3136BN-GM-2	Fannie Mae FNR 2022-46 CZ 4.500% 07/25	06/01/2025	Interest Capitalization	XXX	38,331	38,331		1.A
3136BN-HB-5	Fannie Mae FNR 2022-44 EZ 5.000% 07/25	06/01/2025	Interest Capitalization	XXX	43,195	43,195		1.A
3136BN-MA-1	Fannie Mae FNR 2022-37 CZ 4.500% 07/25	06/01/2025	Interest Capitalization	XXX	63,884	63,884		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
3136BN-N5-1	Fannie Mae FNR 2022-47 ZA 4.500% 08/25	06/01/2025	Interest Capitalization	XXX	63,646	63,646		1.A
3136BN-NX-0	Fannie Mae FNR 2022-37 ZK 4.500% 07/25	06/01/2025	Interest Capitalization	XXX	63,884	63,884		1.A
3136BN-QR-0	Fannie Mae FNR 2022-42 AZ 4.000% 07/25	06/01/2025	Interest Capitalization	XXX	22,396	22,396		1.A
3136BN-W7-7	Fannie Mae FNR 2022-60 GZ 4.500% 09/25	06/01/2025	Interest Capitalization	XXX	25,363	25,363		1.A
3136BP-CM-1	Fannie Mae FNR 2022-77 BZ 5.500% 11/25	06/01/2025	Interest Capitalization	XXX	189,263	189,263		1.A
3136BP-D4-0	Fannie Mae FNR 2023-5 CZ 5.000% 03/25/	06/01/2025	Interest Capitalization	XXX	55,709	55,709		1.A
3136BP-DC-2	Fannie Mae FNR 2022-64 KZ 4.500% 10/25	06/01/2025	Interest Capitalization	XXX	63,171	63,171		1.A
3136BP-GE-5	Fannie Mae FNR 2022-77 AZ 5.000% 11/25	06/01/2025	Interest Capitalization	XXX	84,965	84,965		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	47,316	47,316		1.A
3136BP-L8-2	Fannie Mae FNR 2023-12 LZ 5.000% 04/25	06/01/2025	Interest Capitalization	XXX	46,671	46,671		1.A
3136BP-MM-0	Fannie Mae FNR 2022-83 JZ 6.000% 12/25	06/01/2025	Interest Capitalization	XXX	82,377	82,377		1.A
3136BP-MQ-1	Fannie Mae FNR 2022-83 DZ 6.000% 12/25	06/01/2025	Interest Capitalization	XXX	138,676	138,676		1.A
3136BP-NC-1	Fannie Mae FNR 2022-88 BZ 5.500% 12/25	06/01/2025	Interest Capitalization	XXX	109,900	109,900		1.A
3136BP-QA-2	Fannie Mae FNR 2022-82 GZ 6.000% 12/25	06/01/2025	Interest Capitalization	XXX	86,672	86,672		1.A
3136BP-ZE-4	Fannie Mae FNR 2023-8 ZA 5.000% 02/25/	06/01/2025	Interest Capitalization	XXX	69,636	69,636		1.A
3136BQ-EH-8	Fannie Mae FNR 2023-37 BZ 5.500% 08/25	06/01/2025	Interest Capitalization	XXX	60,544	60,544		1.A
3136BR-GB-7	FEDERAL NATIONAL MORTGAGE ASSO ZFN2409G1	06/25/2025	Interest Capitalization	XXX	35,619	35,619		1.A
3136BT-RY-1	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	06/01/2025	Interest Capitalization	XXX	88,741	88,741		1.A
3137AJ-AY-0	FEDERAL HOME LOAN MORTGAGE COR FHR 3955	06/01/2025	Interest Capitalization	XXX	8,103	8,103		1.A
3137AS-RB-2	FHR 4088 Z FHR 4088 Z 3.500% 08/15/42	06/01/2025	Interest Capitalization	XXX	42,624	42,624		1.A
3137B1-3E-0	Freddie Mac FHR 4182 ZK 3.500% 03/15/4	06/01/2025	Interest Capitalization	XXX	23,826	23,826		1.A
3137B2-G3-8	Freddie Mac FHR 4206 LZ 3.500% 05/15/4	06/01/2025	Interest Capitalization	XXX	44,624	44,624		1.A
3137B3-D9-6	FHR 4224 UZ FHR 4224 UZ 3.000% 07/15/4	06/15/2025	Interest Capitalization	XXX	7,570	7,570		1.A
3137BF-BH-3	Freddie Mac FHR 4413 VZ 3.000% 11/15/4	06/01/2025	Interest Capitalization	XXX	34,328	34,328		1.A
3137BM-XN-1	FEDERAL HOME LOAN MORTGAGE COR FHR 4551	06/01/2025	Interest Capitalization	XXX	12,143	12,143		1.A
3137BT-RY-9	Freddie Mac FHR 4636 ZN 3.000% 12/15/4	06/01/2025	Interest Capitalization	XXX	9,627	9,627		1.A
3137FD-7H-9	Freddie Mac FHR 4748 YZ 3.500% 12/15/4	06/01/2025	Interest Capitalization	XXX	56,531	56,531		1.A
3137FQ-AT-0	Freddie Mac FHR 4932 AZ 3.000% 12/25/4	06/01/2025	Interest Capitalization	XXX	17,643	17,643		1.A
3137H1-5M-4	Freddie Mac FHR 5123 GZ 2.500% 07/25/5	06/01/2025	Interest Capitalization	XXX	27,512	27,512		1.A
3137H2-5X-8	FHLMC Multifamily Structured P FHR 5144	06/01/2025	Interest Capitalization	XXX	37,661	37,661		1.A
3137H2-7G-3	FHLMC Multifamily Structured P FHR 5140	06/01/2025	Interest Capitalization	XXX	72,632	72,632		1.A
3137H2-GR-9	FHLMC Multifamily Structured P FHR 5146	06/01/2025	Interest Capitalization	XXX	4,035	4,035		1.A
3137H2-Z6-4	FHLMC Multifamily Structured P FHR 5150	06/01/2025	Interest Capitalization	XXX	5,625	5,625		1.A
3137H3-2U-5	FHLMC Multifamily Structured P FHR 5150	06/01/2025	Interest Capitalization	XXX	34,913	34,913		1.A
3137H3-W3-2	FHLMC Multifamily Structured P FHR 5160	06/01/2025	Interest Capitalization	XXX	52,536	52,536		1.A
3137H4-VA-5	Freddie Mac FHR 5180 CZ 2.500% 11/25/5	06/01/2025	Interest Capitalization	XXX	6,793	6,793		1.A
3137H4-Z6-0	Freddie Mac FHR 5183 BZ 2.500% 01/25/5	06/01/2025	Interest Capitalization	XXX	11,157	11,157		1.A
3137H5-DN-4	Freddie Mac FHR 5180 KZ 2.500% 01/25/5	06/01/2025	Interest Capitalization	XXX	13,585	13,585		1.A
3137H5-FE-2	Freddie Mac FHR 5190 BZ 2.500% 01/25/5	06/01/2025	Interest Capitalization	XXX	54,228	54,228		1.A
3137H5-HU-4	Freddie Mac FHR 5190 Z 2.500% 01/25/52	06/01/2025	Interest Capitalization	XXX	13,557	13,557		1.A
3137H5-HW-0	Freddie Mac FHR 5190 ZL 3.000% 02/25/5	06/01/2025	Interest Capitalization	XXX	8,267	8,267		1.A
3137H5-JG-3	Freddie Mac FHR 5188 GZ 3.000% 01/25/5	06/01/2025	Interest Capitalization	XXX	72,655	72,655		1.A
3137H5-MR-5	Freddie Mac FHR 5191 BZ 2.500% 11/25/5	06/01/2025	Interest Capitalization	XXX	6,778	6,778		1.A
3137H5-RY-5	Freddie Mac FHR 5194 EZ 2.500% 02/25/5	06/01/2025	Interest Capitalization	XXX	13,557	13,557		1.A
3137H5-UE-5	Freddie Mac FHR 5189 CZ 2.500% 02/25/5	06/01/2025	Interest Capitalization	XXX	20,335	20,335		1.A
3137H5-VT-1	Freddie Mac FHR 5189 ZT 2.500% 01/25/5	06/01/2025	Interest Capitalization	XXX	33,892	33,892		1.A
3137H5-ZN-0	Freddie Mac FHR 5202 BZ 3.000% 03/25/5	06/01/2025	Interest Capitalization	XXX	16,493	16,493		1.A
3137H6-CX-1	Freddie Mac FHR 5200 ZA 2.500% 03/25/5	06/01/2025	Interest Capitalization	XXX	13,529	13,529		1.A
3137H6-PV-1	Freddie Mac FHR 5206 Z 3.000% 03/25/52	06/01/2025	Interest Capitalization	XXX	29,732	29,732		1.A
3137H6-S3-0	Freddie Mac FHR 5214 CZ 4.000% 04/25/5	06/01/2025	Interest Capitalization	XXX	84,962	84,962		1.A
3137H6-ZE-8	Freddie Mac FHR 5213 Z 3.500% 04/25/52	06/01/2025	Interest Capitalization	XXX	37,787	37,787		1.A
3137H7-5E-9	Freddie Mac FHR 5226 AZ 4.000% 05/25/5	06/01/2025	Interest Capitalization	XXX	143,376	143,376		1.A
3137H7-F2-4	Freddie Mac FHR 5221 ZE 3.500% 05/25/5	06/01/2025	Interest Capitalization	XXX	19,435	19,435		1.A
3137H7-N2-5	Freddie Mac FHR 5233 DZ 4.500% 10/25/4	06/01/2025	Interest Capitalization	XXX	101,124	101,124		1.A
3137H7-SH-7	Freddie Mac 4.000% 06/25/52	06/01/2025	Interest Capitalization	XXX	61,794	61,794		1.A
3137H7-WB-5	Freddie Mac 4.000% 06/25/52	06/01/2025	Interest Capitalization	XXX	22,471	22,471		1.A
3137H7-WG-4	Freddie Mac FHR 5230 AZ 3.500% 09/25/4	06/01/2025	Interest Capitalization	XXX	25,066	25,066		1.A
3137H7-ZJ-5	Freddie Mac FHR 5237 CZ 4.500% 06/25/5	06/01/2025	Interest Capitalization	XXX	25,554	25,554		1.A
3137H8-AD-3	Freddie Mac FHR 5236 BZ 5.000% 07/25/5	06/01/2025	Interest Capitalization	XXX	75,523	75,523		1.A
3137H8-KX-8	Freddie Mac FHR 5249 EZ 4.500% 08/25/5	06/01/2025	Interest Capitalization	XXX	38,187	38,187		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
3137H9-B4-0	Freddie Mac FHR 5267 GZ 5.000% 09/25/5	06/01/2025	Interest Capitalization	XXX	71,099	71,099		1.A
3137H9-BE-8	Freddie Mac FHR 5267 JZ 5.000% 10/25/5	06/01/2025	Interest Capitalization	XXX	127,978	127,978		1.A
3137H9-CR-8	Freddie Mac FHR 5272 CZ 5.500% 11/25/5	06/01/2025	Interest Capitalization	XXX	157,719	157,719		1.A
3137H9-DY-2	Freddie Mac FHR 5270 DZ 6.000% 11/25/5	06/01/2025	Interest Capitalization	XXX	34,842	34,842		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	94,632	94,632		1.A
3137H9-KU-2	Freddie Mac FHR 5282 MZ 5.500% 12/25/5	06/01/2025	Interest Capitalization	XXX	109,900	109,900		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
3137H9-RZ-4	Freddie Mac FHR 5297 DZ 6.000% 03/25/5	06/01/2025	Interest Capitalization	XXX	67,259	67,259		1.A
3137HA-DG-8	Freddie Mac FHR 5329 JZ 6.000% 08/25/5	06/01/2025	Interest Capitalization	XXX	160,782	160,782		1.A
3137HA-K6-2	Freddie Mac FHR 5338 CZ 6.000% 09/25/5	06/01/2025	Interest Capitalization	XXX	49,721	49,721		1.A
3137HA-LL-8	Freddie Mac FHR 5333 LZ 6.000% 09/25/5	06/01/2025	Interest Capitalization	XXX	66,294	66,294		1.A
3137HA-RC-2	Freddie Mac FHR 5348 HZ 6.000% 10/25/5	06/01/2025	Interest Capitalization	XXX	74,210	74,210		1.A
3137HB-D3-5	Freddie Mac FHR 5369 AZ 6.000% 05/25/5	06/01/2025	Interest Capitalization	XXX	60,657	60,657		1.A
3137HB-XZ-2	Freddie Mac 5386 HZ N N 5.500% 03/25/5	06/01/2025	Interest Capitalization	XXX	43,978	43,978		1.A
3137HH-NC-1	FEDERAL NATIONAL MORTGAGE ASSO STRU BNP-	06/01/2025	Interest Capitalization	XXX	84,409	84,409		1.A
3137HJ-6R-3	FEDERAL HOME LOAN MORTGAGE COR 5.500%	06/01/2025	Interest Capitalization	XXX	27,880	27,880		1.A
3137HJ-6U-6	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	06/01/2025	Interest Capitalization	XXX	46,699	46,699		1.A
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	59,677	59,677		1.A
35563P-GK-9	Freddie Mac - SCRT SCRT 2018-3 MZ 3.50	06/01/2025	Interest Capitalization	XXX	232,638	232,638		1.A
35563P-HJ-1	Freddie Mac - SCRT SCRT 2018-4 MZ 3.50	06/01/2025	Interest Capitalization	XXX	74,142	74,142		1.A
35563P-JJ-9	Freddie Mac - SCRT SCRT 2019-1 MZ 3.50	06/01/2025	Interest Capitalization	XXX	54,272	54,272		1.A
35563P-LF-4	Freddie Mac - SCRT SCRT 2019-3 HZ 3.00	06/01/2025	Interest Capitalization	XXX	8,910	8,910		1.A
35563P-MP-1	Freddie Mac - SCRT SCRT 2019-4 MZ 3.00	06/01/2025	Interest Capitalization	XXX	106,124	106,124		1.A
45130B-BA-0	IDAHO HOUSING AND FINANCE ASSO IDSSFH	05/14/2025	BANK OF AMERICA	XXX	3,000,000	3,000,000		1.B FE
45130B-BC-6	IDAHO HOUSING AND FINANCE ASSO IDSSFH	05/14/2025	BANK OF AMERICA	XXX	2,000,000	2,000,000		1.B FE
491309-PR-5	KENTUCKY HSG CORP KYSSFH 5.00	05/07/2025	BNAK OF AMERICA	XXX	2,050,000	2,050,000		1.A FE
566736-KZ-6	MARICOPA CNTY & PHOENIX ARIZ I MARDEV	05/09/2025	STIFEL NICOLAUS EUROPE LIMITED	XXX	3,125,000	3,125,000		1.B FE
57419U-VF-2	MD DEPT HSG COMM DEV 2023F MCDHSG 6.19	05/21/2025	BANK OF AMERICA	XXX	3,375,000	3,375,000		1.B FE
647201-4T-6	NEW MEXICO ST MTGE FIN AUTH NMSHSG 5.0	04/25/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	1,200,000	1,200,000		1.B FE
647201-4U-3	NEW MEXICO ST MTGE FIN AUTH NMSHSG 5.1	04/25/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	2,400,000	2,400,000		1.A
677756Q-8A-8	OHIO ST HSG FIN AGY RESIDENTIA OHSHSG	04/11/2025	JPMORGAN SECURITIES INC	XXX	1,491,488	1,600,000	8,982	1.B FE
83712D-8T-6	SOUTH CAROLINA ST HSG FIN & DE SCSHSG	05/14/2025	BANK OF AMERICA	XXX	2,650,000	2,650,000		1.A FE
83756L-CU-7	SOUTH DAKOTA HSG DEV AUTH SDSHSG 5.100	05/30/2025	WELLS FARGO	XXX	7,500,000	7,500,000		1.A FE
88046K-QS-8	TENNESSEE HSG DEV AGY TNSHSG 5.000% 07	04/30/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	1,000,000	1,000,000		1.B FE
88046K-QT-6	TENNESSEE HSG DEV AGY TNSHSG 5.050% 07	04/30/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	1,050,000	1,050,000		1.A
882750-G4-8	TEXAS ST DEPT HSG & CMNTY AFFA TXSHSG	05/07/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	7,805,000	7,805,000		1.B FE
882750-G5-5	TEXAS ST DEPT HSG & CMNTY AFFA TXSHSG	05/07/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	4,250,000	4,250,000		1.B FE
1039999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)					67,466,826	67,575,338	8,982	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	1,000,344	1,000,836	1,979	1.A
3140LF-Q9-8	Fannie Mae FN BS4979 3.150% 03/01/40	04/30/2025	Tax Free Exchange	XXX	999,133	999,133	350	1.A
1049999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)					1,999,477	1,999,969	2,329	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)								
594654-C7-8	MICHIGAN STATE HOUSING DEVELOP MISHSG	04/11/2025	WELLS FARGO	XXX	1,492,137	1,540,000		1.C FE
60637G-JJ-9	MISSOURI HOUSING DEV COMMISSIO MOSHSG	03/27/2025	STIFEL NICOLAUS EUROPE LIMITED	XXX	4,750,000	4,750,000		1.B FE
64966W-HK-6	NEW YORK N Y CITY HSG DEV CORP NYCHSG	04/11/2025	Jefferies & Company Inc	XXX	1,948,002	2,100,000	20,440	1.C FE
81749T-AG-7	SEQUOIA MORTGAGE TRUST 2.500% 09/25/54	05/15/2025	BANK OF AMERICA	XXX	3,049,229	4,916,666	7,512	1.A FE
81749Y-AH-4	SEQUOIA MORTAGE TRUST 5.500% 07/25/55	06/10/2025	MORGAN STANLEY	XXX	1,916,295	2,000,000	5,194	1.A FE
1059999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					13,155,663	15,306,666	33,146	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Affiliated)								
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)								
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Affiliated)								
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)								
00121P-AC-2	AGL CLO LTD AGL..25-41 AGL..25-41A-A2 5	04/10/2025	MIZUHO SECURITIES USA LLC	XXX	8,000,000	8,000,000		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	23,000,000	23,000,000		1.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
00121P-AG-3	AGL CLO LTD AGL..25-41 AGL..25-41- C 6.3	04/10/2025	MIZUHO SECURITIES USA LLC	XXX	15,000,000	15,000,000		1.F FE
00791Y-AG-3	AGL 6.124% 07/22/38	05/28/2025	BARC	XXX	3,250,000	3,250,000		1.F Z
05615K-AC-5	BSPDF 2025-FL2 ISSUER LTD BSPD BSPDF..25-	05/14/2025	JPMORGAN SECURITIES INC	XXX	4,987,500	5,000,000		1.A FE
15673U-AA-5	CERBERUS ONSHORE CLO LLC CERB.. CERB..25-1	06/10/2025	WELLS FARGO	XXX	6,000,000	6,000,000		1.A Z
15673U-AC-1	CERBERUS ONSHORE CLO LLC CERB.. CERB..25-1	06/10/2025	WELLS FARGO	XXX	3,000,000	3,000,000		1.C Z
15673U-AE-7	CERBERUS ONSHORE CLO LLC CERB.. CERB..25-1	06/10/2025	WELLS FARGO	XXX	4,000,000	4,000,000		1.G Z
185833-AE-0	GOLDENTREE CLRMPK..25-1A-B1 6.032% 04/2	04/03/2025	CITIGROUP GLOBAL MARKETS INC	XXX	8,000,000	8,000,000		1.C FE
38181E-AC-4	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..13-	05/23/2025	NATIXIS	XXX	13,000,000	13,000,000		1.A FE
38181E-AJ-9	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..13-	05/23/2025	NATIXIS	XXX	7,000,000	7,000,000		1.F FE
38181G-AC-9	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..21-	06/25/2025	BNP PARIBAS SECURITIES SERVICE	XXX	5,000,000	5,000,000		1.A Z
38181G-AG-0	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..21-	06/25/2025	BNP PARIBAS SECURITIES SERVICE	XXX	4,000,000	4,000,000		1.F Z
40445Y-AA-2	HPS PRIVATE CREDIT CLO HPSPR..25-3-A1 5	05/22/2025	MORGAN STANLEY	XXX	21,000,000	21,000,000		1.A FE
40445Y-AC-8	HPS PRIVATE CREDIT CLO HPSPR..2 HPSPR..25-	05/22/2025	MORGAN STANLEY	XXX	6,000,000	6,000,000		1.C FE
40445Y-AE-4	HLEND CLO HLEND..25-3 HPSPR..25-3A-C 7.0	05/22/2025	MORGAN STANLEY	XXX	4,000,000	4,000,000		1.F Z
439004-AC-6	HKPK..25-1A HOOK..25-1A-A2 5.982% 07/24/	04/24/2025	BANK OF AMERICA	XXX	3,000,000	3,000,000		1.A FE
439004-AE-2	GOLDENTREE HOOK..25-1A-B1 6.180% 07/24/	04/24/2025	BANK OF AMERICA	XXX	6,500,000	6,500,000		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	4,000,000	4,000,000		1.E FE
69120U-AB-9	OWL ROCK CLO LTD OR..25-21 OR..25-21A-B	05/16/2025	SG AMERICAS SECURITIES, LLC	XXX	5,000,000	5,000,000		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	3,000,000	3,000,000		1.F FE
69121C-AG-7	OWL ROCK CLO LTD OR..22-8 OR..8R-A2R 6.0	03/27/2025	NATIXIS	XXX	6,000,000	6,000,000		1.A FE
69121C-AJ-1	OWL ROCK CLO LTD OR..22-8 OR..22-8A-BR 6	03/27/2025	NATIXIS	XXX	9,000,000	9,000,000		1.C FE
69121C-AL-6	OWL ROCK CLO LTD OR..22-8 OR..22-8A-CR 6	03/27/2025	NATIXIS	XXX	4,250,000	4,250,000		1.F FE
69703F-AN-1	PALMER SQUARE LOAN FUNDING LTD PSTAT..23-	04/01/2025	CITIGROUP GLOBAL MARKETS INC	XXX	6,900,000	6,900,000		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
00190Y-BT-1	ARES CLO LTD ARES..13-2A ARES..13-2A-CR3	04/01/2025	MIZUHO SECURITIES USA LLC	XXX	4,987,500	5,000,000	54,665	1.F FE
12570L-AC-2	CIFC Funding Ltd CIFC..22-1A-B 6.072% 0	04/09/2025	MIZUHO SECURITIES USA LLC	XXX	994,500	1,000,000	14,071	1.C FE
14074E-AE-1	CAPTREE PARK CLO LTD CPTPK..24- CPTPK..24-	04/08/2025	MIZUHO SECURITIES USA LLC	XXX	3,000,000	3,000,000	40,256	1.C FE
38139V-AJ-4	GOLDENTREE LOAN MANAGEMENT US GLM..25-24A	03/14/2025	JPMORGAN SECURITIES INC	XXX	9,000,000	9,000,000		1.F FE
38181E-AG-5	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..16-	05/23/2025	NATIXIS	XXX	1,000,000	1,000,000		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	6,583,500	6,600,000		1.A FE
968209-AC-0	WILDWOOD PARK CLO LTD WILDPK..2 WILDPK..24	04/08/2025	MIZUHO SECURITIES USA LLC	XXX	2,976,000	3,000,000	79,095	1.C FE
1099999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)					212,787,465	212,858,500	188,087	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	1,170,357	1,170,357		1.C PL
04941*-AC-8	Atlas Securitized Products Atlas Securit	06/30/2025	ABF	XXX	1,170,357	1,170,357		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	3,756,795	3,756,795		1.E PL
BGH8SP-5S-7	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-B3D	06/05/2025	DIRECT	XXX	2,259,425	2,259,425		2.A PL
1119999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					18,690,813	18,690,823		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	2,748,573	2,748,573		2.B PL
72305*-AA-9	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III	05/19/2025	DIRECT	XXX	878,243	878,243		2.B PL
72305*-AB-7	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III	05/19/2025	DIRECT	XXX	399,202	399,202		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)					14,775,733	14,775,733		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)								

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 - Lease-Backed Securities – Full Analysis (Unaffiliated)								
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Lease-Backed Securities – Full Analysis (Affiliated)								
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Unaffiliated)								
30605Y-AD-3	Falcon Aerospace Ltd 6.300% 02/15/42	05/15/2025	Interest Capitalization	XXX				1.F FE
68840#-AA-5	OSPREY FUNDING I GREENSKY1-A 5/2028	06/25/2025	ABF	XXX	4,174,948	4,174,948		1.D
68840#-AB-3	OSPREY FUNDING I GREENSKY1-B 5/2028	06/25/2025	ABF	XXX	709,871	709,871		1.G
68840#-AC-1	OSPREY FUNDING I GREENSKY1-C 5/2028	06/20/2025	ABF	XXX	330,149	330,149		2.C
68840#-AD-9	OSPREY FUNDING I GREENSKY1-D 5/2028	06/25/2025	ABF	XXX	528,351	528,351		3.C
68840#-AE-7	OSPREY FUNDING I GREENSKY1-E 5/2028	06/25/2025	ABF	XXX	486,689	486,689		4.B
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
G58Y41-AA-1	Maple Connect Issuer LP JAVELIN SR TL 09	04/04/2025	ABF	XXX	100,000,000	100,000,000		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.A-A1 7.266% 04/10/38	04/21/2025	DIRECT	XXX	20,000,000	20,000,000		1.G Z
1739999999 - Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Unaffiliated)					138,359,380	138,359,380		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)					467,673,932	470,004,984	232,544	XXX
1909999997 - Subtotals - Asset-Backed Securities - Part 3					467,673,932	470,004,984	232,544	XXX
1909999999 - Subtotals - Asset-Backed Securities					467,673,932	470,004,984	232,544	XXX
2009999999 - Subtotals - Issuer Credit Obligations and Asset-Backed Securities					1,194,947,376	1,219,894,323	4,726,291	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	66,475.920	66,476			2.C FE
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred					66,476	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					66,476	XXX		XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks					66,476	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	1,643.440	40,377	XXX		XXX
000000-00-0	AGENTS DEFERRED COMP RABBI TRUST	06/30/2025	DIRECT	382,794.390	382,794	XXX		XXX
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					423,171	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	04/03/2025	DIRECT	1,135,200.030	36,839,676	XXX		XXX
5329999999 - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					36,839,676	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								
64858B-AA-2	NEW ROOTS NEW ROOTS N TR	06/26/2025	ABF	240,000,000.000	240,000,000	XXX		XXX
861734-AA-9	Stone Roots STONE ROOTS N TR	06/30/2025	ABF	30,000,000.000	30,000,000	XXX		XXX
5929999999 - Common Stocks - Parent, Subsidiaries and Affiliates - Other					270,000,000	XXX		XXX
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 3					307,262,847	XXX		XXX
5989999999 - Common Stocks - Subtotals - Common Stocks					307,262,847	XXX		XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks					307,329,323	XXX		XXX
6009999999 Totals					1,502,276,700	XXX	4,726,291	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)																				
Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)																				
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	746,400	746,400	746,400	746,400						746,400				18,304	11/09/2027	1.B FE
0039999999 - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					746,400	746,400	746,400	746,400						746,400				18,304	XXX	XXX
Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)																				
251129-5D-0	DETROIT MICH CITY SCH DIST MI DETSCD 7.7	05/01/2025	Redemption 100.0000	XXX	65,000	65,000	86,185	79,688		(14,688)		(14,688)		65,000				2,518	05/01/2039	1.C FE
251130-AA-8	DETROIT MICH CITY SCH DIST MI DETSCD 3.1	05/01/2025	Maturity	XXX	29,000,000	29,000,000	29,000,000	29,000,000						29,000,000				462,550	05/01/2025	1.C FE
396064-YR-2	GREENVILLE CNTY S C SCH DIST SC GRESCD 1	06/15/2025	Maturity	XXX	7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				42,000	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	280,051	277,941		(3,431)		(3,431)		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	504,915	504,915	460,735	492,490		12,425		12,425		504,915				14,340	06/30/2028	1.C FE
686053-DR-7	OREGON SCH BRDS ASSN 686053DR7 5.528%	06/30/2025	Redemption 100.0000	XXX	2,332,541	2,332,541	2,356,696	2,346,999		(14,458)		(14,458)		2,332,541				64,471	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	799,910	799,910	743,916	784,382		15,527		15,527		799,910				22,465	06/30/2028	1.C FE
798755-DP-6	SAN MARCOS CALIF UNI SCH DIST CA SMSSCD	06/18/2025	Redemption 100.0000	XXX	178,851	178,851	52,834	68,851		110,001		110,001		178,851					08/01/2047	1.D FE
798755-DQ-4	SAN MARCOS CALIF UNI SCH DIST CA SMSSCD	06/18/2025	Redemption 100.0000	XXX	701,639	701,639	179,760	238,232		463,407		463,407		701,639					08/01/2051	1.D FE
0049999999 - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					40,857,366	40,857,366	40,160,177	40,288,583		568,783		568,783		40,857,366				615,344	XXX	XXX
Issuer Credit Obligations - Municipal Bonds - Special Revenues																				
050589-RJ-1	AUBURN UNIVERSITY AL AUBHGR 2.53 06/01/2	04/01/2025	Corp Action	XXX	(802,020)	(1,000,000)	(1,000,000)	(1,000,000)						(1,000,000)		197,980	197,980	(7,031)	06/01/2040	1.D FE
13057M-AA-4	FEDERAL NATIONAL MORTGAGE ASSO CA CASMFH	05/01/2025	Tax Free Exchange	XXX														4,387	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	1,073,890	1,000,000	1,096,000	1,075,505		(2,284)		(2,284)		1,073,221		669	669	43,631	05/01/2040	2.A FE
196479-6Y-0	COLORADO HOUSING AND FINANCE A CO COSHSG	06/01/2025	Paydown	XXX	17,255	17,255	17,255	17,255						17,255				208	08/01/2037	1.B FE
40480*-AA-3	HS WILDCAT LLC HS WILDCAT LLC 3.830% 1	04/25/2025	Paydown	XXX	3,474	3,474	3,474	3,474						3,474				67	12/31/2050	2.A PL
45204E-FC-7	ILLINOIS ST FIN AUTH REVENUE 45204EFC7	06/18/2025	Tax Free Exchange	XXX	1,001,503	1,000,000	1,003,830	1,001,922		(419)		(419)		1,001,503				42,083	02/15/2041	1.C FE
45753C-AG-2	FEDERAL NATIONAL MORTGAGE ASSO NC INLMFH	05/27/2025	Redemption 100.0000	XXX	2,886	2,886	2,886	2,886						2,886				24	04/01/2042	1.A FE
45753C-AG-2	FEDERAL NATIONAL MORTGAGE ASSO NC INLMFH	06/01/2025	Redemption 100.0000	XXX	2,604	2,604	2,604	2,604						2,604				27	04/01/2042	1.B FE
487312-AB-6	KEENAN FT DETRICK ENERGY KEENAN 7.75 05/	05/15/2025	Redemption 100.0000	XXX	132,239	132,239	132,239	132,239						132,239				5,124	05/15/2033	1.D FE
591745-8A-5	METROPOLITAN ATLANTA RAPID TRA METROPOLI	04/28/2025	Tax Free Exchange	XXX	3,022,681	3,500,000	2,917,565	3,010,542		12,139		12,139		3,022,681				76,259	07/01/2035	1.A FE
66727@-AA-9	NORTH SHORE LONG IS JEW 4.2 01 NORTH SHO	05/01/2025	Paydown	XXX	518,760	518,760	518,760	518,760						518,760				10,894	05/01/2030	1.G
79765P-DW-0	SFOMFH 2.55 07/01/2039 SFOMFH 2.55 07/01	06/01/2025	Paydown	XXX	30,657	30,657	23,387	23,907		6,749		6,749		30,657				329	07/01/2039	1.B FE
79765R-SV-2	SAN FRANCISCO CALIF CITY & CNT CA SFOWTR	06/12/2025	Call 103.6780	XXX	1,736,607	1,675,000	2,236,946	2,010,412		(13,897)		(13,897)		1,996,515		(321,515)	(321,515)	123,302	11/01/2040	1.D FE
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNT CA SFOWTR	06/12/2025	Call 103.9860	XXX	2,396,877	2,305,000	2,982,094	2,783,195		(17,694)		(17,694)		2,765,501		(460,501)	(460,501)	176,778	11/01/2040	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
822155-AA-5	FEDERAL NATIONAL MORTGAGE ASSO TN SHBDEV	05/01/2025	Paydown	XXX	2,510	2,510	2,510	2,510						2,510				21	06/01/2038	1.A FE
822155-AA-5	FEDERAL NATIONAL MORTGAGE ASSO TN SHBDEV	06/01/2025	Paydown	XXX	1,214	1,214	1,214	1,214						1,214				14	06/01/2038	1.B FE
876392-AA-9	TARRANT CNTY HOUSING FIN CORP TX TARMFH	05/01/2025	Paydown	XXX	1,580	1,580	1,580	1,580						1,580				16	03/01/2041	1.A FE
876392-AA-9	TARRANT CNTY HOUSING FIN CORP TX TARMFH	06/01/2025	Paydown	XXX	739	739	739	739						739				10	03/01/2041	1.A
88258M-AA-3	TEXAS NATURAL GAS SECURITIZTN 88258MAA3	04/01/2025	Paydown	XXX	168,756	168,756	168,756	168,756						168,756				4,305	04/01/2035	1.A FE
88880L-AW-3	TOBACCO SETTLEMENT FINANCE AUT WV TOBGEN	06/02/2025	Call 100.0000	XXX	80,000	80,000	81,297	80,838		(52)		(52)		80,786		(786)	(786)	1,950	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	8,012	8,012	8,012	8,007		6		6		8,012				153	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	3,681	3,681	3,681	3,678		3		3		3,681				89	07/01/2042	1.B FE
0059999999 - Issuer Credit Obligations - Municipal Bonds - Special Revenues					9,403,905	9,454,367	10,204,829	9,850,023		(15,449)		(15,449)		9,834,574		(584,153)	(584,153)	482,640	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	100,000	100,000	100,000	100,000						100,000				2,740	12/15/2028	1.D FE
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5	06/15/2025	Redemption 100.0000	XXX	108,682	108,682	112,888	111,597		(2,916)		(2,916)		108,682				3,002	06/15/2050	1.D FE
04248P-AA-6	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5	06/15/2025	Redemption 100.0000	XXX	31,864	31,864	35,383	34,745		(2,881)		(2,881)		31,864				896	06/15/2050	1.D FE
04250C-AB-8	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5	06/17/2025	Call 100.0000	XXX	200,000	200,000	200,000	200,000						200,000				5,750	06/15/2050	1.G FE
04250G-AB-9	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5	06/16/2025	Call 100.0000	XXX	100,000	100,000	100,000	100,000						100,000				2,875	06/15/2050	1.G FE
048677-AB-4	ATLANTIC MARINE CORP COM ATLMAR 5.343 12	06/01/2025	Redemption 100.0000	XXX	45,331	45,331	43,341	43,150		2,181		2,181		45,331				1,211	12/01/2050	1.G FE
048677-AD-0	ATLANTIC MARINE CORP COM ATLMAR 5.433 12	06/01/2025	Redemption 100.0000	XXX	3,614	3,614	3,542	3,554		60		60		3,614				98	12/01/2050	2.B FE
048677-AE-8	ATLANTIC MARINE CORP COM ATLMAR 5.595 12	06/01/2025	Redemption 100.0000	XXX	140,580	140,580	140,580	140,580						140,580				3,933	12/01/2051	1.G FE
048677-AG-3	ATLANTIC MARINE CORP COM ATLMAR 6.158 12	06/01/2025	Redemption 100.0000	XXX	16,211	16,211	19,729	19,254		(3,043)		(3,043)		16,211				499	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	39,593	39,721		279		279		40,000				1,155	12/15/2047	1.E FE
081331-AE-0	BELVOIR LAND LLC FTBELV 5.3 12/15/35 5	06/15/2025	Redemption 100.0000	XXX	69,391	69,391	68,579	68,693		698		698		69,391				1,839	12/15/2035	1.E FE
134011-AA-3	CAMP PENDELTON/QUANTICO PENDLE 5.937 10/	04/01/2025	Call 100.0000	XXX	100,000	100,000	104,819	103,531		(27)		(27)		103,505		(3,505)	(3,505)	2,969	10/01/2043	2.B
134011-AC-9	CAMP PENDELTON/QUANTICO PENDLE 5.937 10/	04/01/2025	Call 100.0000	XXX	100,000	100,000	103,862	102,824		(21)		(21)		102,803		(2,803)	(2,803)	2,969	10/01/2043	2.B FE
134011-AJ-4	CAMP PENDELTON/QUANTICO PENDLE 5.572 10/	04/01/2025	Call 100.0000	XXX	200,000	200,000	206,075	205,350		(25)		(25)		205,325		(5,325)	(5,325)	5,572	10/01/2050	2.C FE
140689-AA-8	Capmark Military Housing Trust CPMRK 200	06/10/2025	Paydown	XXX	6,210	6,210	6,217	6,217		(6)		(6)		6,210				156	09/10/2052	1.D
140694-AA-8	Capmark Military Housing Trust CPMRK 200	06/10/2025	Paydown	XXX	15,201	15,201	14,932	14,976		226		226		15,201				384	10/10/2052	1.G
14069B-AA-2	Capmark Military Housing Trust CPMRK 200	06/10/2025	Paydown	XXX	77,109	77,109	76,581	76,746		363		363		77,109				1,847	02/10/2052	2.C
14069E-AA-6	Capmark Military Housing Trust CPMRK 200	06/10/2025	Paydown	XXX	39,729	39,729	41,289	41,061		(1,332)		(1,332)		39,729				1,008	07/10/2052	1.E FE
14070A-AA-1	Capmark Military Housing Trust CPMRK 200	06/10/2025	Paydown	XXX	15,814	15,814	15,719	15,739		75		75		15,814				400	10/10/2052	1.G
14070E-AA-3	Capmark Military Housing Trust CPMRK 200	06/10/2025	Paydown	XXX	130,906	130,906	163,124	158,327		(27,421)		(27,421)		130,906				3,765	07/10/2055	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
14070E-AC-9	Capmark Military Housing Trust CPMRK 200	06/10/2025	Paydown	XXX	5,581	5,581	5,526	5,534		47		47		5,581				186	07/10/2055	1.E FE
14070R-AA-4	Capmark Military Housing Trust CPMRK 200	06/10/2025	Paydown	XXX	15,263	15,263	15,254	15,256		8		8		15,263				454	12/10/2053	1.G FE
155431-AA-7	CENTRAL STORAGE TRUST CNTSTO 4.823 02/01	05/01/2025	Redemption 100.0000	XXX	422,464	422,464	437,653	431,941		(9,477)		(9,477)		422,464				10,188	02/01/2038	1.C FE
347382-AC-7	FT GORDON HOUSING FTGORD 6.324 05/15/51	05/15/2025	Call 100.0000	XXX	15,000	15,000	14,363	14,375		3		3		14,378		622	622	474	05/15/2051	3.B FE
347466-AE-4	IRWIN LAND LLC IRWINL 5.3 12/15/35 5.3	06/15/2025	Redemption 100.0000	XXX	32,539	32,539	32,158	32,211		327		327		32,539				862	12/15/2035	1.F FE
347466-AG-9	IRWIN LAND LLC IRWINL 5.35 12/15/25 5	06/15/2025	Redemption 100.0000	XXX	813,624	813,624	816,918	814,943		(1,320)		(1,320)		813,624				21,764	12/15/2025	2.B FE
347469-AA-6	FORT JACKSON HOUSING FTJAX 7.05 11/15/55	05/15/2025	Redemption 100.0000	XXX	48,100	48,100	48,100	48,100						48,100				1,696	11/15/2055	2.C FE
347508-AA-1	FORT KNOX MILITARY HOUS FTKNOX 5.815 02/	06/15/2025	Redemption 100.0000	XXX	21,223	21,223	20,571	20,748		475		475		21,223				515	02/15/2052	1.E FE
347508-AC-7	FORT KNOX MILITARY HOUS FTKNOX 5.915 02/	06/15/2025	Redemption 100.0000	XXX	3,833	3,833	3,689	3,696		137		137		3,833				95	02/15/2052	1.F FE
35563C-AY-4	Freddie Mac Military Housing B FMMHR 201	06/01/2025	Paydown	XXX	10,156	10,156	10,156	10,156						10,156				257	11/25/2052	5.B GI
36186E-AA-7	GMAC Commercial Mortgage Asset GMACN 200	06/10/2025	Paydown	XXX	162,878	162,878	186,989	180,072		(17,194)		(17,194)		162,878				4,238	10/10/2041	1.F
36186W-AA-7	GMAC COMMERCIAL MORTGAGE ASSET GMACN 200	06/10/2025	Paydown	XXX	26,706	26,706	26,646	26,664		42		42		26,706				584	10/10/2050	1.E
36186Y-AA-3	GMAC Commercial Mortgage Asset GMACN 200	06/10/2025	Paydown	XXX	85,668	85,668	88,651	86,883		(1,215)		(1,215)		85,668				1,960	02/10/2035	2.B
36186Y-AF-2	GMAC Commercial Mortgage Asset GMACN 200	06/10/2025	Paydown	XXX	178,260	178,260	194,832	192,109		(13,849)		(13,849)		178,260				4,539	08/10/2052	2.B
36188A-AA-3	GMAC Commercial Mortgage Asset GMACN 200	06/10/2025	Paydown	XXX	72,014	72,014	71,980	71,989		26		26		72,014				2,180	04/10/2047	1.C FE
38011W-AA-4	GMAC Commercial Mortgage Asset GMACN 200	06/10/2025	Paydown	XXX	132,350	132,350	159,939	151,360		(19,010)		(19,010)		132,350				3,778	05/10/2037	1.G
38012D-AB-3	GMAC Commercial Mortgage Asset GMACN 200	06/10/2025	Paydown	XXX	114,055	114,055	122,013	120,499		(6,443)		(6,443)		114,055				2,597	05/10/2050	2.C FE
38012D-AD-9	GMAC Commercial Mortgage Asset GMACN 200	06/10/2025	Paydown	XXX	68,236	68,236	68,015	68,075		161		161		68,236				2,034	05/10/2050	1.G FE
38012L-AA-7	GMAC Commercial Mortgage Asset GMACN 200	06/10/2025	Paydown	XXX	20,932	20,932	19,278	19,722		1,210		1,210		20,932				468	05/10/2051	1.E
409322-AB-0	HAMPTON ROADS PPV LLC HAMPTO 6.071 12/15	06/15/2025	Redemption 100.0000	XXX	100,000	100,000	100,000	100,000						100,000				3,036	12/15/2041	2.C FE
47232X-AA-6	Jefferies Military Housing Tru JMHT 2010	06/10/2025	Paydown	XXX	23,674	23,674	23,169	23,263		411		411		23,674				664	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	11,182	11,182	12,753	12,136		(954)		(954)		11,182				345	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	300,000	300,000	314,130	311,368		(116)		(116)		311,251		(11,251)	(11,251)	9,447	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	97,640	97,897		2,103		2,103		100,000				3,149	10/15/2049	3.A FE
677071-AK-8	OHANA MILITARY COMM LLC OHANA 5.88 10/01	04/01/2025	Redemption 100.0000	XXX	92,600	92,600	94,832	94,437		(1,837)		(1,837)		92,600				2,722	10/01/2051	1.E FE
677071-AM-4	OHANA MILITARY COMM LLC OHANA 5.462 10/0	04/01/2025	Redemption 100.0000	XXX	44,329	44,329	44,490	44,408		(79)		(79)		44,329				1,211	10/01/2026	1.D FE
677071-AR-3	OHANA MILITARY COMM LLC OHANA 5.658 10/0	04/01/2025	Redemption 100.0000	XXX	34,797	34,797	34,797	34,797						34,797				984	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	113,765	113,765	120,861	120,228		(6,463)		(6,463)		113,765				3,413	10/01/2051	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
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	60,842	60,842	64,035	63,447		(2,605)		(2,605)		60,842				1,623	10/01/2051	1.D FE
0069999999 - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					4,694,046	4,694,046	4,874,912	4,830,437		(113,322)		(113,322)		4,717,113		(23,067)	(23,067)	129,250	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	1,527,600	1,520,000	1,519,532			13		13		1,519,545		8,055	8,055	23,222	03/14/2032	2.C FE
002100-AA-3	ASF Crabapple ASF Crabapple 7.491% 09/	06/30/2025	Redemption 100.0000	XXX	640,061	640,061	638,461	638,676		1,385		1,385		640,061				23,007	09/22/2029	1.G PL
00243@-AA-3	ASF Rembrandt LP ASF Rembrandt LP 7.60	06/30/2025	Redemption 100.0000	XXX	71,200	71,200	71,200	71,200						71,200				2,437	12/28/2026	1.G PL
02343J-AA-8	AMCOR FLEXIBLES NORTH AMERICA AMCOR FLEX	05/17/2025	Maturity	XXX	2,000,000	2,000,000	1,999,500	1,999,934		66		66		2,000,000				40,000	05/17/2025	2.B FE
025676-AM-9	AMERICAN NATIONAL GROUP AEL 5 06/15/27	06/30/2025	Various	XXX	14,544,350	14,510,000	14,499,843	14,507,016		560		560		14,507,575		36,775	36,775	383,200	06/15/2027	2.B FE
03027X-BA-7	AMERICAN TOWER CORPORATION AMT 2.9 01/15	06/30/2025	WELLS FARGO	XXX	1,863,200	2,000,000	1,720,180	1,797,313		17,848		17,848		1,815,160		48,040	48,040	55,744	01/15/2030	2.B FE
04317@-AN-8	ARTHUR J GALLAGHER + C 4.13 24 ARTHUR J	06/24/2025	Maturity	XXX	6,750,000	6,750,000	6,750,000	6,750,000						6,750,000				145,463	06/24/2025	2.A FE
04941*-AD-6	Atlas Securitized Products Atlas Securit	04/01/2025	Redemption 100.0000	XXX	26,520	26,520	26,520	11,476						26,520				238	05/25/2063	1.G PL
05490L-AA-7	AWARE INTEGRATED INC BCBSMN 3.79 05/01/2	05/01/2025	Maturity	XXX	4,000,000	4,000,000	3,953,940	3,996,971		3,029		3,029		4,000,000				75,800	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	10,400,000	10,400,000	10,182,224	10,331,497		47,315		47,315		10,378,813		21,187	21,187	329,940	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	63,558	65,000	63,504	63,516		42		42		63,558				1,928	11/22/2034	2.B FE
11221Q-AB-8	Bronco Funding Bronco Funding 2024-1 LLC	06/20/2025	Redemption 100.0000	XXX	444,879	444,879	444,879	439,767						444,879				10,052	05/20/2044	1.A PL
11221Q-AC-6	Bronco Funding Bronco Funding 2024-1 LLC	06/20/2025	Redemption 100.0000	XXX	94,277	94,277	94,277	93,207						94,277				2,065	05/20/2044	1.D PL
11221Q-AD-4	Bronco Funding Bronco Funding 2024-1 LLC	06/20/2025	Redemption 100.0000	XXX	63,968	63,968	63,968	63,242						63,968				1,456	05/20/2044	1.G PL
11221Q-AE-2	Bronco Funding Bronco Funding 2024-1 LLC	06/20/2025	Redemption 100.0000	XXX	63,950	63,950	63,950	63,224						63,950				1,566	05/20/2044	2.C PL
11221Q-AF-9	Bronco Funding Bronco Funding 2024-1 LLC	06/20/2025	Redemption 100.0000	XXX	50,440	50,440	50,440	49,868						50,440				1,584	05/20/2044	3.C PL
115236-AE-1	BROWN & BROWN INC BRO 4.2 03/17/32 4.2	06/30/2025	BANK OF AMERICA	XXX	1,913,560	2,000,000	1,992,880	1,994,576		325		325		1,994,901		(81,341)	(81,341)	66,267	03/17/2032	2.C FE
12505B-AD-2	CBRE GROUP INC CBG 4.875 03/01/26 4.87	05/28/2025	Call 100.1066	XXX	8,859,437	8,850,000	8,778,660	8,840,219		3,365		3,365		8,843,584		6,416	6,416	329,419	03/01/2026	2.A FE
12592B-AN-4	CNH INDUSTRIAL CAPITAL LLC CNH INDUSTRIA	05/23/2025	Maturity	XXX	4,000,000	4,000,000	3,938,680	3,988,194		11,806		11,806		4,000,000				79,000	05/23/2025	2.A FE
126307-BD-8	CSC HOLDINGS LLC CSCHLD 4.625 12/01/30 1	04/16/2025	GOLDMAN SACHS & CO	XXX	153,981	347,000	184,196	181,291	118,733	1,604	117,431	2,906		184,196		(30,215)	(30,215)	6,063	12/01/2030	6. FE
126650-DT-4	CVS HEALTH CORP CVS 5 1/8 02/21/30 5.1	06/30/2025	SUSQ	XXX	5,090,050	5,000,000	4,966,650	4,974,380		2,205		2,205		4,976,585		113,465	113,465	220,660	02/21/2030	2.B FE
126650-DU-1	CVS HEALTH CORP CVS 5 1/4 02/21/33 5.2	06/30/2025	JPMORGAN SECURITIES INC	XXX	5,033,400	5,000,000	4,991,150	4,992,469		377		377		4,992,846		40,554	40,554	226,042	02/21/2033	2.B FE
141781-BU-7	CARGILL INC CARGIL 3.5 04/22/25 144A 3	04/22/2025	Maturity	XXX	4,000,000	4,000,000	3,988,840	3,998,801		1,199		1,199		4,000,000				70,000	04/22/2025	1.F FE
14988#-AA-1	CEAMER FINANCE LLC CEAMER FINANCE LLC	03/31/2025	Paydown	XXX	2,962,259	2,962,259	2,898,016	2,925,290		36,969		36,969		2,962,259				56,705	03/24/2031	2.B PL
14989@-AA-2	CEAMER FIN CEAMER FIN 2 SR SEC NTS 6.9	05/15/2025	Paydown	XXX	1,453,706	1,453,706	1,453,706	1,453,706						1,453,706				51,219	05/15/2038	2.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 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
17252M-AP-5	CINTAS CORPORATION CTAS 3.45 05/01/25	05/01/2025	Maturity	XXX	3,000,000	3,000,000	2,999,340	2,999,923		77		77		3,000,000				51,750	05/01/2025	1.G FE
244199-BH-7	DEERE & COMPANY N Y N 2.750% 04/15/25	04/15/2025	Maturity	XXX	10,300,000	10,300,000	9,974,314	10,249,109		50,891		50,891		10,300,000				141,625	04/15/2025	1.E FE
247361-ZX-9	DELTA AIR LINES INC DAL 7 05/01/25 144A	05/01/2025	Maturity	XXX	50,908,000	50,908,000	50,908,000	50,908,000						50,908,000				1,781,780	05/01/2025	2.B FE
256060-AA-2	DOBIE CENTER PROPERTIES LTD DOBIE 6.75 0	05/01/2025	Redemption 100.0000	XXX	500,000	500,000	475,760	495,575		4,425		4,425		500,000				16,875	05/01/2028	2.C FE
26931@-AA-5	EXTELL - HARD ROCK NYC EXTELL - HARD ROC	04/01/2025	Paydown	XXX	187	187	187	187						187				17,945	03/01/2050	1.F PL
27409L-AA-1	EAST OHIO GAS CO/THE 144A N Y Y 1.300%	06/15/2025	Maturity	XXX	6,400,000	6,400,000	5,911,872	6,288,310		111,690		111,690		6,400,000				41,600	06/15/2025	1.G FE
29452E-AC-5	EQUITABLE HOLDINGS INC EQH 5.594 01/11/3	06/30/2025	US BANCORP INVESTMENTS, INC	XXX	10,369,000	10,000,000	10,000,000	10,000,000						10,000,000		369,000	369,000	543,861	01/11/2033	2.A FE
302491-AX-3	FMC CORP N Y N 5.650% 05/18/33	04/16/2025	GOLDMAN SACHS & CO	XXX	9,040,043	9,694,000	9,354,643	9,375,700		8,645		8,645		9,384,345		(344,302)	(344,302)	226,692	05/18/2033	2.C FE
302635-AL-1	FS KKR CAPITAL CORP FSK 3.25 07/15/27	06/30/2025	LOOP CAPITAL MARKETS	XXX	2,876,820	3,000,000	2,981,040	2,990,798		1,751		1,751		2,992,549		(115,729)	(115,729)	93,708	07/15/2027	2.C FE
30306V-A#-6	FLNG LIQUEFACTION 3 LLC FLNG LIQUEFACTIO	06/30/2025	Paydown	XXX	1,722,000	1,722,000	1,722,000	1,680,210		41,790		41,790		1,722,000				53,038	06/30/2039	2.C FE
30310@-AA-8	DRB Capital LLC DRB Capital LLC 5.900%	06/17/2025	Redemption 100.0000	XXX	18,758	18,758	18,911	13,521		(185)		(185)		18,758				446	12/31/2073	1.B PL
377372-AM-9	GLAXOSMITHKLINE CAP INC N N N 3.625% 0	05/15/2025	Maturity	XXX	7,700,000	7,700,000	7,586,502	7,678,071		21,929		21,929		7,700,000				139,563	05/15/2025	1.F FE
37940X-AN-2	GLOBAL PAYMENTS INC GPN 5.3 08/15/29 5	06/30/2025	MORGAN STANLEY	XXX	3,054,540	3,000,000	2,998,470	2,998,470						2,998,470		56,070	56,070	139,567	08/15/2029	2.C FE
38174#-AA-4	GOMEX ENERGY OFFSHORE LTD GOMEX ENERGY 0	06/02/2025	Redemption 100.0000	XXX	18,493	18,493	2,769	3,819	102	4	1,224	(1,118)		2,769		15,723	15,723	395	09/16/2025	6.
38174#-AA-4	GOMEX ENERGY OFFSHORE LTD GOMEX ENERGY 0	06/30/2025	Maturity	XXX	4,867,163	4,867,163	811,636	984,994	26,376	(4)	314,483	(288,111)		811,636		4,055,527	4,055,527	215,380	09/16/2025	6.
38348U-AA-2	Focus Brands Funding LLC 6.422% 10/30/	04/30/2025	Redemption 100.0000	XXX	6,940	6,940	6,835	6,835		105		105		6,940				238	10/30/2054	2.B FE
448579-AG-7	HYATT HOTELS CORP H 4.375 09/15/28 4.3	06/30/2025	BARC	XXX	1,245,388	1,250,000	1,328,617	1,294,680		(6,152)		(6,152)		1,288,528		(43,140)	(43,140)	43,446	09/15/2028	2.C FE
46590X-AM-8	JBS SA JBSSBZ 3.75 12/01/31 REGS 3.750	06/24/2025	DEUTSCHE BANK SECURITIES INC	XXX	924,330	1,000,000	912,350	926,836		4,279		4,279		931,116		(6,786)	(6,786)	21,250	12/01/2031	2.C FE
46647P-CZ-7	JPMORGAN CHASE & CO JPM V4.08 04/26/26	04/26/2025	Call 100.0000	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				81,600	04/26/2026	1.F FE
494553-AE-0	KINDER MORGAN INC N Y N 5.400% 02/01/3	06/30/2025	MUFG Securities America	XXX	12,151,080	12,000,000	12,058,689	12,059,007		(2,644)		(2,644)		12,056,363		94,717	94,717	594,000	02/01/2034	2.B FE
527298-BV-4	LEVEL 3 FINANCING INC 144A 11.000% 11/1	05/05/2025	Various	XXX	265,665	239,378	215,440	218,064		961		961		219,025		46,641	46,641	11,327	11/15/2029	4.A FE
527298-CD-3	LEVEL 3 FINANCING INC 144A N Y Y 4.500	04/16/2025	Various	XXX	1,180,120	1,448,000	452,440	507,440		25,121		25,121		532,561		647,559	647,559	51,766	04/01/2030	4.C FE
55336V-AJ-9	MPLX LP MPLX 4.875 06/01/25 4.875% 06/	04/09/2025	Call 100.0000	XXX	6,313,000	6,313,000	6,401,395	6,315,283		(2,283)		(2,283)		6,313,000				109,425	06/01/2025	2.B FE
55336V-BU-3	MPLX LP MPLX 4.95 09/01/32 4.950% 09/0	06/30/2025	US BANCORP INVESTMENTS, INC	XXX	1,981,560	2,000,000	1,988,660	1,990,819		498		498		1,991,317		(9,757)	(9,757)	82,500	09/01/2032	2.B FE
56081*-AA-2	MLB INFRASTRUCTURE FACILITY MLB INFRASTR	06/10/2025	Redemption 100.0000	XXX	99,034	99,034	99,034	99,032						99,034				2,195	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	1,550,000	1,550,000	1,530,625	1,543,391		6,609		6,609		1,550,000				50,375	06/20/2027	2.C FE
603158-AA-4	MINERALS TECHNOLOGIES IN MTX 5 07/01/28	06/24/2025	Various	XXX	4,420,335	4,550,000	4,523,875	4,534,279		1,986		1,986		4,536,265		(115,930)	(115,930)	210,463	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	122,802	122,802	122,802	122,802						122,802				3,219	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	238,118	238,118	238,118	238,118						238,118				4,681	12/31/2055	1.F 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
63111X-AG-6	NASDAQ INC N N N 5.650% 06/28/25	06/28/2025	Maturity	XXX	1,600,000	1,600,000	1,598,720	1,277,843		322,157		322,157		1,600,000				45,200	06/28/2025	2.B FE
64110D-AL-8	NETAPP INC N Y N 1.875% 06/22/25	06/22/2025	Maturity	XXX	10,600,000	10,600,000	9,913,756	10,437,805		162,195		162,195		10,600,000				99,375	06/22/2025	2.B FE
65290D-AC-7	NEXA RESOURCES SA 6.600% 04/08/37	06/27/2025	JPMORGAN SECURITIES INC	XXX	2,228,869	2,220,000	2,217,625			29		29		2,217,654		11,215	11,215	32,480	04/08/2037	2.C FE
67059T-AH-8	NUSTAR ENERGY LP NSUS 6.375 10/01/30 6	04/24/2025	CITIGROUP GLOBAL MARKETS INC	XXX	4,035,000	4,000,000	4,000,000	4,000,000						4,000,000		35,000	35,000	144,500	10/01/2030	3.A FE
71839#-AA-2	PHILLIES FUNDING LP PHILLIES FUNDING LP	04/10/2025	Paydown	XXX	98,550	98,550	98,550	98,550						98,550				3,060	07/10/2030	2.A PL
72650T-AA-6	PLAINS END FINANCING LLC PLNEND 6.01 04/	04/15/2025	Redemption 100.0000	XXX	85,475	85,475	85,475	85,475						85,475				2,569	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	317,655	317,655	317,655	317,655						317,655				9,452	05/10/2037	1.F FE
744320-AV-4	PRUDENTIAL FINANCIAL INC PRU V5.375 05/1	05/15/2025	Call 100.0000	XXX	26,000,000	26,000,000	26,000,000	26,000,000						26,000,000				698,750	05/15/2045	2.B FE
744320-BJ-0	PRUDENTIAL FINANCIAL INC PRU V5.125 03/0	06/30/2025	MORGAN STANLEY	XXX	1,934,200	2,000,000	1,991,250	1,992,223		71		71		1,992,293		(58,093)	(58,093)	86,271	03/01/2052	2.B FE
759351-AS-8	REINSURANCE GRP OF AMER N Y N 5.750% 0	05/28/2025	BANK OF AMERICA	XXX	15,095,100	15,000,000	14,893,050	14,896,674		3,306		3,306		14,899,980		195,120	195,120	608,542	09/15/2034	2.A FE
759351-AT-6	REINSURANCE GRP OF AMER 6.650% 09/15/5	05/28/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	8,498,625	8,650,000	8,542,950			86		86		8,543,036		(44,411)	(44,411)	137,415	09/15/2055	2.B FE
78481V-AA-3	STL Asset VI LLC STL Asset VI LLC/STL As	06/27/2025	Redemption 100.0000	XXX	276,134	276,134	276,134	276,134						276,134				7,232	03/28/2054	1.F PL
830867-AA-5	SKANDINAVISKA ENSKILDA BANKEN AB (PUBL)	04/20/2025	Redemption 100.0000	XXX	1,831,000	1,831,000	1,831,000	1,831,000						1,831,000				41,198	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
92345Y-AD-8	VERISK ANALYTICS INC VRSK 4 06/15/25 4	04/22/2025	Call 100.0000	XXX	1,250,000	1,250,000	1,229,750	1,248,862		770		770		1,249,632		368	368	17,500	06/15/2025	2.B FE
92838@-AA-1	VISTA RIDGE LLC VISTA RIDGE LLC 2.570%	06/30/2025	Paydown	XXX	59,036	59,036	59,036	59,036						59,036				759	10/14/2049	1.F PL
98105H-AG-5	WOORI BANK SERIES REGS 5.125% 08/06/28	05/07/2025	NOMURA INC	XXX	502,410	500,000	502,065	501,901		(170)		(170)		501,731		679	679	19,361	08/06/2028	2.B FE
BGH9G4-8V-5	CEAMER FINANCE III LLC CEAMER 6.790% 1	05/15/2025	Paydown	XXX	486,952	486,952	486,952	486,952						486,952				11,021	11/15/2039	2.B PL
06418G-AC-1	BANK OF NOVA SCOTIA N N N 5.450% 06/12	06/12/2025	Maturity	XXX	10,000,000	10,000,000	9,996,600	9,999,209		791		791		10,000,000				272,500	06/12/2025	1.F FE
303901-BB-7	FAIRFAX FINANCIAL HOLDINGS LTD FAIRFAX F	05/15/2025	JPMORGAN SECURITIES INC	XXX	3,006,630	3,000,000	2,947,380	2,968,948		3,271		3,271		2,972,219		34,411	34,411	84,471	04/17/2028	2.B FE
303901-BQ-4	FAIRFAX FINANCIAL HOLDINGS LTD FFHCN 6	04/22/2025	Tax Free Exchange	XXX	10,104,486	10,000,000	10,105,065	10,104,874		(388)		(388)		10,104,486				377,861	03/15/2055	2.B FE
008474-D@-4	AGNICO EAGLEMINES LIMITED AGNICO EAGLEMI	06/30/2025	Call 100.0000	XXX	1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				35,748	06/29/2029	2.A FE
02124T-AA-1	QATAR AIRWAYS QATAR AIRWAYS 2.950% 05/	05/14/2025	Paydown	XXX	3,675,263	3,675,263	3,652,403	3,660,110		15,154		15,154		3,675,263				54,210	05/14/2031	1.D PL
034863-AV-2	ANGLO AMERICAN PLC AALLN 5.375 04/01/25	04/01/2025	Maturity	XXX	14,000,000	14,000,000	13,987,260	13,999,284		716		716		14,000,000				376,250	04/01/2025	2.B FE
404280-CF-4	HSBC HSBC 4.95 03/31/30 4.950% 03/31/3	05/08/2025	Hongkong and Shanghai Banking	XXX	7,503,825	7,500,000	7,490,625	7,494,083		287		287		7,494,370		9,455	9,455	225,844	03/31/2030	1.G FE
53944Y-AF-0	LLOYDS BANKING GROUP PLC LLOYDS 4.45 05/	05/08/2025	Maturity	XXX	1,000,000	1,000,000	999,400	999,965		35		35		1,000,000				22,250	05/08/2025	1.G FE
55608X-AB-3	MACQUARIE GROUP LTD MQGAU 4.875 06/10/25	06/10/2025	Maturity	XXX	11,000,000	11,000,000	10,970,740	10,998,389		1,611		1,611		11,000,000				268,125	06/10/2025	2.A FE
65290D-AB-9	NEXA RESOURCES SA 144A N Y Y 6.750% 04	06/26/2025	JPMORGAN SECURITIES INC	XXX	661,988	635,000	634,956	634,958		2		2		634,960		27,028	27,028	30,718	04/09/2034	2.C FE
67091T-AH-8	OFFICE CHERIFIEN DES PHO 6.100% 04/30/	05/22/2025	Standard Chartered Bank	XXX	420,525	420,000	415,825							415,825		4,700	4,700	1,637	04/30/2030	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
73730E-AA-1	POSCO POHANG 4 3/8 08/04/25 4.375% 08/	05/15/2025	TD Securities, LLC	XXX	2,397,264	2,400,000	2,394,864	2,398,735		801		801		2,399,535		(2,271)	(2,271)	82,250	08/04/2025	2.A FE
744330-AB-7	PRUDENTIAL PLC PRUFIN 3.625 03/24/32 3	06/30/2025	JANE	XXX	5,580,540	6,000,000	5,777,380	5,823,056		10,355		10,355		5,833,412		(252,872)	(252,872)	167,354	03/24/2032	1.F FE
83272G-AB-7	SMURFIT KAPPA TREASURY 144A N Y Y 5.77	05/21/2025	Tax Free Exchange	XXX	7,535,171	7,609,000	7,534,736			435		435		7,535,171				278,396	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	9,133,000	9,133,000	9,098,477	9,129,196		2,090		2,090		9,131,286		1,714	1,714	260,291	11/24/2025	2.C FE
902613-AM-0	UBS UBS GROUP AG 4.488% 05/12/26	05/12/2025	Call 100.0000	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				89,760	05/12/2026	1.G FE
BGH95B-26-2	STOLTHAVEN HOUSTON INC STHVH 5.980% 07	01/01/2025	CITIGROUP GLOBAL MARKETS INC	XXX	(7,600,000)	(7,600,000)	(7,600,000)	(7,600,000)						(7,600,000)					07/17/2034	2.B
BGH9PS-SK-4	AP GRANGE HOLDINGS LLC APGRAL 6.500% 0	06/20/2025	Redemption 100.0000	XXX	141,176	141,176	141,176							141,176				1,642	03/20/2045	2.A PL
G84228-EQ-7	STANDARD CHARTERED PLC STANLN 1.456 01/1	06/05/2025	BBVA Securities Inc.	XXX	666,434	680,000	599,556	635,669		9,206		9,206		644,875		21,559	21,559	8,938	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	24,100	24,100	27,479	26,706		(2,606)		(2,606)		24,100				768	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	619,950	600,000	617,040	615,825		(501)		(501)		615,324		4,626	4,626	19,608	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	240,000	240,000	234,900	237,543		2,457		2,457		240,000				5,100	04/30/2028	2.A FE
0089999999 - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					381,989,666	383,328,010	374,665,886	355,947,913	145,211	929,761	433,138	641,834		377,179,472		4,800,757	4,800,757	11,564,007	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	7,613	7,613	7,689	7,672		(58)		(58)		7,613				141	08/20/2043	1.E
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED CTL - AMA	06/10/2025	Paydown	XXX	148,532	148,532	148,532	148,532						148,532				2,783	11/10/2039	1.E
00910G-A*-4	CTL - AMZN S BERNARDINO A-1 FU CTL - AMZ	06/10/2025	Paydown	XXX	140,540	140,540	140,540	140,540						140,540				2,656	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	351,161	351,161	351,161	351,161						351,161				7,269	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	22,500	22,500	21,150	21,779		721		721		22,500				360	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	54,122	54,122	53,987	54,034		88		88		54,122				907	10/15/2029	1.E FE
02377A-AA-6	AMER AIRLN 14-1 A PTT AAL 3.7 10/01/26 A	04/01/2025	Redemption 100.0000	XXX	87,991	87,991	87,991	87,991						87,991				1,628	10/01/2026	2.B FE
08652@-AA-0	CTL - BEST BUY HONOLULU HI CTL - BEST BU	06/15/2025	Paydown	XXX	55,063	55,063	55,063	55,063						55,063				1,366	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	129,393	129,393	125,794	126,569		2,824		2,824		129,393				1,876	03/15/2035	1.C FE
11044M-AA-4	BRITISH AIR 20-1 A PTT IAGLN 4.25 11/15/	05/15/2025	Redemption 100.0000	XXX	119,745	119,745	115,545	116,236		3,509		3,509		119,745				2,545	11/15/2032	1.F FE
126650-BP-4	CVS HEALTH CORP CVSPAS 6.036 12/10/28	06/10/2025	Paydown	XXX	165,623	165,623	167,474	166,083		(461)		(461)		165,623				4,168	12/10/2028	2.B FE
126650-BS-8	CVS HEALTH CORP CVSPAS 7.507 01/10/32 14	06/10/2025	Paydown	XXX	42,350	42,350	42,350	42,350						42,350				1,326	01/10/2032	2.B FE
12665U-AA-2	CVS PASS-THROUGH TR 2013 CVSPAS 4.704 01	06/10/2025	Paydown	XXX	44,095	44,095	44,095	44,095						44,095				865	01/10/2036	2.C FE
12669@-AA-3	CTL - CVS CAREMARK MARIETTA G CTL - CVS	06/15/2025	Paydown	XXX	36,465	36,465	36,465	36,465						36,465				909	01/15/2035	2.B
12695*-AA-3	CTL-CVS LEASE PASS THROUGH TRU CTL-S LEA	06/10/2025	Paydown	XXX	81,667	81,667	81,667	81,667						81,667				1,163	10/10/2038	2.B
12702*-AA-4	CVS LEASE PASS THROUGH TRUST CVS LEASE P	06/10/2025	Paydown	XXX	115,880	115,880	115,880	115,880						115,880				1,884	10/10/2039	2.B

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
12717@-AA-5	CVS PASS-THROUGH TRUST CTL - CVS PASS-TH	06/10/2025	Paydown	XXX	211,593	211,593	211,593	211,593						211,593				3,405	11/10/2041	2.B
30292*-AA-2	CTL - FBI BRONX TRUST 2018 CTL - FBI BRO	06/15/2025	Paydown	XXX	125,294	125,294	125,296	125,295		(1)		(1)		125,294				2,042	07/15/2033	1.B PL
477164-AA-5	JETBLUE AIRWAYS CORP JBLU 4 11/15/32 1A	05/15/2025	Redemption 100.0000	XXX	245,389	245,389	251,155	250,005		(4,616)		(4,616)		245,389				4,908	11/15/2032	2.B FE
62927#-AT-3	NFL VENTURES LP NFL VENTURES LP 3.420%	04/15/2025	Paydown	XXX	245,785	245,785	245,785	245,785						245,785				4,203	04/15/2045	1.E FE
63681#-AA-8	CTL - NAT LOGISITICS PT MI FUN CTL - NAT	06/10/2025	Paydown	XXX	169,137	169,137	169,137	169,137						169,137				1,871	10/10/2042	1.D FE
73557*-AB-0	PORT WA GENERATING STATION PORT WA GENER	06/15/2025	Paydown	XXX	59,280	59,280	73,005	66,408		(7,127)		(7,127)		59,280				1,483	06/15/2033	1.F
74352@-AA-5	CTL - AMZN PROJECT DIXIE FUNDE CTL - AMZ	06/10/2025	Paydown	XXX	213,467	213,467	213,644	213,610		(143)		(143)		213,467				2,652	10/10/2041	1.E
84858D-AA-6	SPIRIT AIR 2015-1 PTT A SAVE 4.1 04/01/2	04/01/2025	Redemption 100.0000	XXX	72,428	72,428	72,428	72,428						72,428				1,485	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	2,091,931	2,091,931	2,091,931	2,091,931						2,091,931				43,798	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	121,675	121,675	121,573	121,577		98		98		121,675				2,434	11/05/2057	1.D PL
87302@-AC-4	TCFC PC LEASECO LP 2022 REFI TCFC PC LEA	05/05/2025	Redemption 100.0000	XXX	11,287	11,287	11,278	11,278		9		9		11,287				226	11/05/2057	1.D PL
93142*-AA-2	WALGREENS CO SERIES 2002A WALGREENS CO S	06/15/2025	Paydown	XXX	65,300	65,300	65,505	65,340		(40)		(40)		65,300				1,762	11/15/2028	3.A
96928*-BX-4	CTL - WALGREENS CTL - WALGREENS 6.900%	06/14/2025	Paydown	XXX	50,082	50,082	50,101	50,090		(8)		(8)		50,082				1,441	01/15/2035	4.A
96928*-CF-2	CTL - WALGREENS POOL II CTL - WALGREENS	06/15/2025	Paydown	XXX	32,880	32,880	32,880	32,880						32,880				932	06/15/2034	4.A
96928*-CH-8	WALGREEN CO CTL - WALGREENS POOL III 6	06/15/2025	Paydown	XXX	102,882	102,882	102,882	102,882						102,882				2,836	01/15/2035	4.A
009088-AA-3	AIR CANADA ACACN 3.75 12/15/27 144A 3	06/15/2025	Redemption 100.0000	XXX	506,324	506,324	506,324	506,324						506,324				9,494	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	304,528	304,528	304,854	304,639		(111)		(111)		304,528				6,281	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	462,631	462,631	462,409	462,418		213		213		462,631				12,144	04/01/2029	1.F FE
G1981*-AA-2	CTL - CAYMAN UNIVERSE HOLDINGS CTL - CAY	06/30/2025	Paydown	XXX	1,580,451	1,580,451	1,565,909	1,565,909		14,542		14,542		1,580,451				33,640	09/30/2045	1.D PL
0129999999 - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					8,275,084	8,275,084	8,273,072	8,265,646		9,439		9,439		8,275,084				168,883	XXX	XXX
Issuer Credit Obligations - Single Entity Backed Obligations (Affiliated)																				
Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Fair Value																				
Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Systematic Value																				
Issuer Credit Obligations - Bonds issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)																				
Issuer Credit Obligations - Bonds issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated)																				
Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)																				
BGH9L3-BZ-8	BLUE RIBBON LLC USA 12.306% 05/08/28	04/01/2025	No Broker	XXX	24,620,778	25,041,250	24,620,778							24,620,778				68,482	05/08/2028	5.B FE
0189999999 - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					24,620,778	25,041,250	24,620,778							24,620,778				68,482	XXX	XXX
Issuer Credit Obligations - Bank Loans - Issued (Affiliated)																				
Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)																				
00231@-AB-5	ATS ACQUISITION COMPANY ATS Acquisition	06/30/2025	Redemption 100.0000	XXX	12,908	12,908	12,681	12,800		108		108		12,908				677	11/30/2026	2.C PL
00231@-AC-3	ATS ACQUISITION COMPANY ATS Acquisition	06/30/2025	Redemption 100.0000	XXX	7,546	7,546	7,546	7,546						7,546				410	11/30/2026	2.C PL
00231@-AD-1	ATS ACQUISITION COMPANY ATS Acquisition	06/30/2025	Redemption 100.0000	XXX	5,000	5,000	4,959	4,966		34		34		5,000				263	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	10,454,527	10,454,527	10,454,527	970,692		198,147		198,147		10,454,527				51,698	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	10,187	10,187	9,983	10,060		127		127		10,187				540	08/03/2027	3.B PL
03349#-AB-6	ANDERSEN COMMERCIAL PLUMBING Andersen Co	06/30/2025	Redemption 100.0000	XXX	307	307	307	307						307				16	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	7,659	7,659	7,505	7,573		86		86		7,659				414	04/19/2027	1.G PL
05642#-AB-5	BTC Offshore Holdings Fund III BTC Offsh	04/21/2025	Corp Action	XXX	929,150	929,150	929,150	929,150						929,150				21,346	06/28/2033	1.C PL
05642#-AC-3	BTC Offshore Holdings Fund III BTC Offsh	04/21/2025	Corp Action	XXX	929,150	929,150	929,150							929,150				5,127	06/28/2033	1.C
09582#-AA-1	PABST PABST BLUE RIBBON 1L TLB CL 10.31	03/31/2025	Redemption 100.0000	XXX	373,750	373,750	364,371	366,793		6,957		6,957		373,750				18,930	05/08/2028	6. FE
09582#-AA-1	PABST PABST BLUE RIBBON 1L TLB CL 10.31	04/01/2025	Tax Free Exchange	XXX	(24,682,085)	(25,041,250)	(24,412,859)	(24,575,136)		(106,949)		(106,949)		(24,682,085)				(7,175)	05/08/2028	5.B FE
1250M#-AD-4	CB UNI Consumer Trust 06/26/29	06/20/2025	Redemption 100.0000	XXX	3,278,578	3,278,578	3,268,742			9,836		9,836		3,278,578					06/26/2029	1.G PL
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	06/20/2025	Redemption 100.0000	XXX	47,542	47,542	47,542	29,262						47,542				1,073	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	35,525	35,525	35,525	35,525						35,525				1,427	12/15/2025	1.G PL
29359@-AB-0	ENTACT ENVIRONMENTAL SVCS Entact Environ	06/30/2025	Redemption 100.0000	XXX	52,500	52,500	51,977	52,366		134		134		52,500				2,637	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	12,422	12,422	12,070	12,276		146		146		12,422				718	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				8,991	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				22,738	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				4,880	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				12,389	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				1,750	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				4,444	07/26/2030	3.B PL
34068G-AD-4	FLORIDA FOOD PRODUCTS LLC FLORIDA FOOD 1	05/19/2025	JPMORGAN SECURITIES INC	XXX	865,294	1,129,460	1,106,871	1,115,310		1,123		1,123		1,116,433		(251,140)	(251,140)	132,743	10/18/2028	5.B FE
36261*-AB-4	GUIDED PRACTICE Guided Practice T/L 1L 1	06/30/2025	Redemption 100.0000	XXX	4,360	4,360	4,187	4,280		80		80		4,360				234	11/24/2026	3.B PL
36261*-AC-2	GUIDED PRACTICE Guided Practice DD T/L 1	06/30/2025	Redemption 100.0000	XXX	5,586	5,586	5,586	5,586						5,586				300	11/24/2026	3.B PL
40178#-AA-6	GUIDED PRACTICE Guided Practice DD T/L 1	06/30/2025	Redemption 100.0000	XXX	3,046	3,046	2,985	3,014		32		32		3,046				164	11/24/2026	3.B PL
42801@-AB-7	HERSPIEGEL Herspiegel T/L 1L 12/21	06/30/2025	Redemption 100.0000	XXX	3,353	3,353	3,286	3,321		32		32		3,353				178	12/14/2026	3.A PL
42801@-AC-5	HERSPIEGEL Herspiegel DD T/L 1L 12/21	06/30/2025	Redemption 100.0000	XXX	3,108	3,108	3,108	3,108						3,108				165	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	13,217	13,217	13,217	13,217						13,217				548	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	15,422	15,422	15,422	15,422						15,422				537	12/20/2027	2.A PL
46658F-AD-6	JBLU UT 2024 Pass Through Trus JBLU UT 2	04/23/2025	Redemption 100.0000	XXX	6,751	6,751	6,751	6,751						6,751				238	07/23/2036	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
46658F-AE-4	JBLU UT 2024 Pass Through Trus JBLU UT 2	06/20/2025	Redemption 100.0000	XXX	7,273	7,273	7,273	7,273						7,273				253	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	7,236	7,236	7,236	7,236						7,236				296	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	7,513	7,513	7,513	7,513						7,513				394	05/31/2036	2.A FE
46658F-AH-7	JBLU UT 2024 Pass Through Trus JBLU UT 2	05/30/2025	Redemption 100.0000	XXX	7,113	7,113	7,113	7,113						7,113				249	05/31/2036	2.A PL
46658F-AJ-3	JBLU UT 2024 Pass Through Trus JBLU UT 2	05/30/2025	Redemption 100.0000	XXX	12,679	12,679	12,679	12,679						12,679				519	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	11,356	11,356	11,356	11,356						11,356				395	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	12,013	12,013	12,013	12,013						12,013				418	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	12,767	12,767	12,767	12,767						12,767				444	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	11,002	11,002	11,002	11,002						11,002				383	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	3,963	3,963	3,963	3,963						3,963				138	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	3,500	3,500	3,500	3,500						3,500				122	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	11,619	11,619	11,619	11,619						11,619				404	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	3,896	3,896	3,896	3,896						3,896				136	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	3,821	3,821	3,821	3,821						3,821				132	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	5,816	5,816	5,816	5,816						5,816				202	07/23/2036	2.A FE
58439#-AA-3	MEDI-WEIGHTLOSS Medi-Weightloss T/L A 1L	06/30/2025	Redemption 100.0000	XXX	4,310	4,310	4,224	4,247		63		63		4,310				223	10/28/2028	2.A PL
58439#-AB-1	MEDI-WEIGHTLOSS Medi-Weightloss DD T/L 1	06/30/2025	Redemption 100.0000	XXX	216	216	213	214		2		2		216				11	10/28/2028	2.A PL
60645@-AA-1	Mist Funding II LLC Mist Funding II LLC	06/20/2025	Redemption 100.0000	XXX	78,044	78,044	78,044	78,044						78,044				2,051	12/31/2055	1.D PL
60645@-AA-1	Mist Funding II LLC Mist Funding II LLC	05/20/2025	Redemption 100.0000	XXX	242,953	242,953	242,953	242,953						242,953				3,990	12/31/2055	1.F PL
67121*-AA-1	ORDL Funding I LLC ORDL Funding I LLC	06/16/2025	Redemption 100.0000	XXX	1,690,437	1,690,437	1,688,699			1,738		1,738		1,690,437				23,537	06/20/2034	1.C PL
70977@-AC-4	PEOPLE PLEASE HOLDINGS Peoplease Holding	06/30/2025	Redemption 100.0000	XXX	9,513	9,513	9,417	9,451		61		61		9,513				476	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	8,000	8,000	7,825	7,938		62		62		8,000				430	04/14/2026	3.B PL
74876#-AC-6	QUINTESSENTIAL TOTS Quintessential Tots	06/30/2025	Redemption 100.0000	XXX	1,923	1,923	1,923	1,923						1,923				119	04/14/2026	3.B PL
75008*-AA-2	RL DATIX HOLDINGS USA INC RL DATIX 1L TL	05/01/2025	CrossTrade	XXX	(890)											(890)	(890)		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	121,809	121,809	121,809	121,231						121,809				4,155	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	29,273	29,273	29,273	29,134						29,273				1,029	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	5,692	5,692	5,692	5,665						5,692				215	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	4,228	4,228	4,228	4,208						4,228				203	04/30/2035	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
83301@-AB-6	CENTURY SNACKS Century Snacks T/L 1L 6/2	05/16/2025	Redemption 100.0000	XXX	12,417	12,417	12,168	12,302		114		114		12,417				565	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	573,525	573,525	564,943	568,257		3,818		3,818		573,525				26,323	02/12/2027	3.A PL
87221#-AB-2	TAUC MANAGEMENT Tauc Management DD T/L 1	06/13/2025	Redemption 100.0000	XXX	70,930	70,930	70,898	70,723		28		28		70,930				3,804	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				147,110	10/22/2029	1.F PL
BGH6Y8-KK-2	PERMIAN PRODUCTION PERMIAN PRODUCTION 1L	05/30/2025	Redemption 100.0000	XXX	333,305	333,305	319,888	318,761						319,888		13,417	13,417	16,151	11/24/2025	5.B GI
BGH7OY-8Z-1	WOMENS CARE WOMENS CARE 1L TL CL 8.780	06/30/2025	Redemption 100.0000	XXX	5,000	5,000	5,013	5,005		(5)		(5)		5,000				246	01/15/2028	4.C FE
BGH71C-R1-2	PIP PIP 1L TL CL 8.302% 12/29/27	05/22/2025	Redemption 100.0000	XXX	362,749	362,749	360,935	360,801		1,948		1,948		362,749				10,192	12/29/2027	4.C FE
BGH79J-YC-7	SOLERA SOLERA 1L REV CL USD FUNDED 7.8	06/20/2025	DIRECT	XXX	1,509,766	1,554,457	1,554,457	574,862						1,554,457		(44,691)	(44,691)	12,273	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	66,147	66,147	66,147	31,937						66,147				4,428	06/04/2026	4.A FE
BGH910-V7-6	EYECARE PARTNERS LLC EYECARE PARTNERS LL	05/28/2025	GOLDMAN SACHS & CO	XXX	182,724	219,752	112,942	110,133		(3,007)		(3,007)		109,091		73,632	73,632	8,114	11/30/2028	5.C FE
BGH920-Q4-8	RL DATIX HOLDINGS USA INC DATIX 1L TL FA	05/09/2025	Redemption 96.1311	XXX	70,595	73,436	73,436			(2,841)		(2,841)		70,595				2,715	10/25/2030	4.C
BGH9DB-Q7-5	DATIX BIDCO DATIX 1L TL FACILITY B GBP	02/07/2025	Redemption 100.0000	XXX	11,803	11,803	12,025	11,714					311	11,803	(222)		(222)	244	10/25/2030	5.B GI
0209999999 - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					10,637,358	10,627,809	11,053,818	(17,022,708)		137,882		137,882	311	10,847,028	(222)	(209,672)	(209,894)	655,219	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)					481,224,603	483,024,332	474,599,872	402,906,294	145,211	1,517,094	433,138	1,229,167	311	477,077,815	(222)	3,983,865	3,983,643	13,702,129	XXX	XXX
0509999997 - Subtotals - Issuer Credit Obligations - Part 4					481,224,603	483,024,332	474,599,872	402,906,294	145,211	1,517,094	433,138	1,229,167	311	477,077,815	(222)	3,983,865	3,983,643	13,702,129	XXX	XXX
0509999999 - Subtotals - Issuer Credit Obligations					481,224,603	483,024,332	474,599,872	402,906,294	145,211	1,517,094	433,138	1,229,167	311	477,077,815	(222)	3,983,865	3,983,643	13,702,129	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
31394X-VL-7	FEDERAL HOME LOAN MORTGAGE COR FSPC T-60	06/01/2025	Paydown	XXX	37,224	37,224	32,128	32,128		5,096		5,096		37,224				685	03/25/2044	1.A
38374D-ES-4	Government National Mortgage A GNR 2006-	06/01/2025	Paydown	XXX	5,362	5,362	5,412	5,370		(8)		(8)		5,362				135	07/20/2036	1.A
38374E-ME-4	Government National Mortgage A GNR 2003-	06/01/2025	Paydown	XXX	75,521	75,521	74,306	75,035		487		487		75,521				1,653	11/16/2033	1.A
38374E-SC-2	Government National Mortgage A GNR 2003-	06/01/2025	Paydown	XXX	105,507	105,507	103,908	104,792		715		715		105,507				2,428	11/20/2033	1.A
38374F-PZ-1	Government National Mortgage A GNR 2004-	06/01/2025	Paydown	XXX	25,431	25,431	22,058	24,153		1,278		1,278		25,431				470	02/16/2034	1.A
38374F-Q9-8	Government National Mortgage A GNR 2004-	06/01/2025	Paydown	XXX	7,706	7,706	7,113	7,667		39		39		7,706				161	03/16/2034	1.A
38375P-LF-6	Government National Mortgage A GNR 2008-	06/01/2025	Paydown	XXX	23,134	23,134	21,909	23,027		107		107		23,134				489	02/20/2038	1.A
38376U-TX-7	GNR 2017-77 DY GNR 2017-77 DY 3.500% 0	06/01/2025	Paydown	XXX	3,461	3,461	3,454	3,461						3,461				51	05/20/2047	1.A
38376U-VR-7	Government National Mortgage A GNR 2017-	06/01/2025	Paydown	XXX	30,913	30,913	29,929	30,330		583		583		30,913				420	05/20/2047	1.A
38378U-7S-0	Government National Mortgage A GNR 2013-	06/01/2025	Paydown	XXX	225,667	225,667	163,837	184,072		41,595		41,595		225,667				2,336	11/16/2043	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
38378U-RP-4	Government National Mortgage A GNR 2013-	06/01/2025	Paydown	XXX	22,955	22,955	17,357	18,468		4,487		4,487		22,955				242	10/16/2043	1.A
38378W-MX-8	Government National Mortgage A GNR 2013-	06/01/2025	Paydown	XXX	349,732	349,732	318,048	327,517		22,215		22,215		349,732				4,618	08/20/2043	1.A
38378Y-BU-2	Government National Mortgage A GNR 2013-	06/01/2025	Paydown	XXX	100,744	100,744	76,619	79,578		21,166		21,166		100,744				1,043	11/16/2043	1.A
38379F-3Y-3	Government National Mortgage A GNR 2015-	06/01/2025	Paydown	XXX	37,150	37,150	37,150	37,145		4		4		37,150				532	05/20/2045	1.A
38379T-FX-2	UNITED STATES OF AMERICA GNR 2015-182 AB	06/01/2025	Paydown	XXX	119,816	119,816	119,666	119,666		150		150		119,816				1,586	12/20/2045	1.A
38379W-4J-8	Government National Mortgage A GNR 2016-	06/01/2025	Paydown	XXX	79,755	79,755	75,930	76,952		2,803		2,803		79,755				1,087	05/20/2046	1.A
38379W-BZ-4	Government National Mortgage A GNR 2016-	06/01/2025	Paydown	XXX	34,044	34,044	33,693	33,702		342		342		34,044				489	04/20/2046	1.A
38380A-LP-0	Government National Mortgage A GNR 2016-	06/01/2025	Paydown	XXX	63,784	63,784	57,769	59,186		4,598		4,598		63,784				832	09/20/2046	1.A
38380B-C3-7	UNITED STATES OF AMERICA GNR 2016-156 AZ	06/01/2025	Paydown	XXX	29,733	29,733	28,364	28,718		1,014		1,014		29,733				371	11/20/2046	1.A
38380K-ZQ-1	Government National Mortgage A GNR 2018-	06/01/2025	Paydown	XXX	14,791	14,791	12,992	13,490		1,301		1,301		14,791				185	02/20/2048	1.A
38380U-WY-5	Government National Mortgage A GNR 2018-	06/01/2025	Paydown	XXX	57,159	57,159	52,713	54,107		2,780		2,780		57,159				427	01/20/2048	1.A
38380V-ES-6	UNITED STATES OF AMERICA GNR 2018-19 Z	06/01/2025	Paydown	XXX	75,163	75,163	66,451	69,150		6,012		6,012		75,163				1,048	02/20/2048	1.A
38381A-XG-6	UNITED STATES OF AMERICA GNR 2018-154 Z	06/01/2025	Paydown	XXX	22,479	22,479	22,106	22,264		216		216		22,479				375	11/20/2048	1.A
911760-SY-3	Vendee Mortgage Trust VENDE 2003-1 J 5	06/01/2025	Paydown	XXX	48,443	48,443	48,360	48,360		83		83		48,443				1,160	11/15/2032	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)					1,837,171	1,837,171	1,657,817	1,714,979		121,920		121,920		1,837,171				28,267	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
38373M-4H-0	Government National Mortgage A GNR 2008-	06/01/2025	Paydown	XXX	6,681	6,681	6,341	6,358		323		323		6,681				135	12/16/2050	1.A
38373M-FX-3	Government National Mortgage A GNR 2002-	06/01/2025	Paydown	XXX	2,788	2,788	2,746	2,781		7		7		2,788				81	06/16/2042	1.A
38373M-H7-8	Government National Mortgage A GNR 2007-	06/01/2025	Paydown	XXX	3,134	3,134	2,302	2,214		921		921		3,134				51	06/16/2049	1.A
38373M-HM-5	Government National Mortgage A GNR 2003-	06/01/2025	Paydown	XXX	1,628	1,628	1,526	1,585		42		42		1,628				35	09/16/2044	1.A
38373M-K9-0	Government National Mortgage A GNR 2007-	06/01/2025	Paydown	XXX	10,263	10,263	8,653	9,818		445		445		10,263				188	07/16/2047	1.A
38373M-KL-3	Government National Mortgage A GNR 2003-	06/01/2025	Paydown	XXX	21,329	21,329	20,088	21,205		124		124		21,329				507	11/16/2043	1.A
38373M-V7-2	Government National Mortgage A GNR 2008-	06/01/2025	Paydown	XXX	2,106	2,106	1,869	2,065		41		41		2,106				47	02/16/2048	1.A
38373M-VY-3	Government National Mortgage A GNR 2006-	06/01/2025	Paydown	XXX	81,052	81,052	75,581	73,509		7,543		7,543		81,052				1,901	07/16/2046	1.A
38373M-W6-3	Government National Mortgage A GNR 2008-	06/01/2025	Paydown	XXX	10,142	10,142	8,101	9,796		346		346		10,142				190	02/16/2048	1.A
38373M-Y7-9	Government National Mortgage A GNR 2008-	06/01/2025	Paydown	XXX	10,302	10,302	8,709	10,144		158		158		10,302				209	04/16/2048	1.A
38373V-T8-3	Government National Mortgage A GNR 2002-	06/01/2025	Paydown	XXX	387	387	388	387						387				11	10/16/2042	1.A
38374F-GS-7	Government National Mortgage A GNR 2004-	06/01/2025	Paydown	XXX	37,667	37,667	37,034	37,571		96		96		37,667				841	09/16/2044	1.A
38374N-JZ-1	Government National Mortgage A GNR 2006-	06/01/2025	Paydown	XXX	5,345	5,345	4,005	5,186		159		159		5,345				89	02/16/2048	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
38376G-ZD-5	Government National Mortgage A GNR 2010-	06/01/2025	Paydown	XXX	137,416	137,416	115,900	122,821		14,594		14,594		137,416				2,118	12/16/2050	1.A
38378B-SJ-9	Government National Mortgage A GNR 2012-	06/01/2025	Paydown	XXX	16,794	16,794	17,210	17,045		(251)		(251)		16,794				216	01/16/2055	1.A
1029999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					347,034	347,034	310,453	322,485		24,548		24,548		347,034				6,619	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)																				
3132DW-FU-2	Freddie Mac FR SD8279 6.000% 11/01/52	06/01/2025	Paydown	XXX	548,220	548,220	547,878	547,878		343		343		548,220				13,967	11/01/2052	1.A
3132DW-G9-8	Freddie Mac FR SD8324 5.500% 05/01/53	06/01/2025	Paydown	XXX	279,006	279,006	281,270	281,189		(2,183)		(2,183)		279,006				6,543	05/01/2053	1.A
3132DW-KF-9	Freddie Mac FR SD8394 5.000% 01/01/54	06/01/2025	Paydown	XXX	139,681	139,681	137,886	137,909		1,772		1,772		139,681				2,991	01/01/2054	1.A
31339W-NA-0	Freddie Mac FHR 2439 LH 6.000% 04/15/3	06/01/2025	Paydown	XXX	38,665	38,665	37,644	38,305		360		360		38,665				1,010	04/15/2032	1.A
3133AX-WR-9	Freddie Mac FR QD1556 2.500% 11/01/51	06/01/2025	Paydown	XXX	9,101	9,101	9,375	9,360		(259)		(259)		9,101				96	11/01/2051	1.B FE
3133KQ-FT-8	Freddie Mac FR RA8278 5.000% 12/01/52	06/01/2025	Paydown	XXX	118,027	118,027	117,621	117,621		406		406		118,027				2,524	12/01/2052	1.A
3133KR-FG-4	Freddie Mac FR RA9167 5.500% 06/01/53	06/01/2025	Paydown	XXX	29,661	29,661	29,457	29,459		202		202		29,661				667	06/01/2053	1.A
3133TE-3N-2	Freddie Mac FHR 2054 PE 6.250% 05/15/2	06/01/2025	Paydown	XXX	16,341	16,341	15,780	16,212		129		129		16,341				414	05/15/2028	1.A
3133TH-G8-4	Freddie Mac FHR 2102 PE 6.500% 12/15/2	06/01/2025	Paydown	XXX	23,376	23,376	22,674	23,193		183		183		23,376				589	12/15/2028	1.A
3133TH-K8-9	Freddie Mac FHR 2103 PS 6.500% 12/15/2	06/01/2025	Paydown	XXX	12,411	12,411	12,175	12,340		71		71		12,411				328	12/15/2028	1.A
3136A0-EK-9	Fannie Mae FNR 2011-81 GZ 4.000% 08/25	06/01/2025	Paydown	XXX	12,252	12,252	11,976	12,210		42		42		12,252				204	08/25/2041	1.A
3136A0-RX-7	Fannie Mae FNR 2011-80 ZA 4.000% 08/25	06/01/2025	Paydown	XXX	208,008	208,008	193,951	205,636		2,372		2,372		208,008				3,436	08/25/2041	1.A
3136A1-C8-6	Fannie Mae FNR 2011-101 NB 4.000% 10/2	06/01/2025	Paydown	XXX	22,481	22,481	22,481	22,481						22,481				419	10/25/2041	1.A
3136A1-ZD-0	Fannie Mae FNR 2011-101 CB 4.000% 10/2	06/01/2025	Paydown	XXX	56,552	56,552	56,375	56,388		164		164		56,552				948	10/25/2041	1.A
3136A7-JB-9	Fannie Mae FNR 2012-67 MZ 3.500% 07/25	06/01/2025	Paydown	XXX	19,510	19,510	19,455	19,472		38		38		19,510				276	07/25/2042	1.A
3136A7-TU-6	Fannie Mae FNR 2012-80 NZ 3.500% 05/25	06/01/2025	Paydown	XXX	208,800	208,800	208,368	208,379		421		421		208,800				3,309	05/25/2042	1.A
3136A8-D6-4	Fannie Mae FNR 2012-103 ZC 3.500% 09/2	06/01/2025	Paydown	XXX	45,890	45,890	44,305	44,324		1,566		1,566		45,890				699	09/25/2042	1.A
3136AE-4P-9	Fannie Mae FNR 2013-71 ZA 3.500% 07/25	06/01/2025	Paydown	XXX	175,809	175,809	169,889	170,960		4,849		4,849		175,809				2,715	07/25/2043	1.A
3136AE-5X-1	Fannie Mae FNR 2013-74 ZH 3.500% 07/25	06/01/2025	Paydown	XXX	242,782	242,782	219,570	223,265		19,516		19,516		242,782				3,327	07/25/2043	1.A
3136AE-S3-2	Fannie Mae FNR 2013-52 BC 3.000% 06/25	06/01/2025	Paydown	XXX	65,214	65,214	63,441	64,044		1,170		1,170		65,214				876	06/25/2043	1.A
3136AF-AE-4	Fannie Mae FNR 2013-79 EZ 3.500% 07/25	06/01/2025	Paydown	XXX	100,165	100,165	94,516	95,665		4,500		4,500		100,165				1,463	07/25/2043	1.A
3136AF-AK-0	Fannie Mae FNR 2013-79 QZ 3.500% 07/25	06/01/2025	Paydown	XXX	60,520	60,520	57,263	57,993		2,527		2,527		60,520				855	07/25/2043	1.A
3136AF-VT-8	Fannie Mae FNR 2013-66 MB 3.000% 07/25	06/01/2025	Paydown	XXX	60,753	60,753	57,260	58,786		1,967		1,967		60,753				690	07/25/2043	1.A
3136AF-YY-4	Fannie Mae FNR 2013-80 VZ 4.000% 08/25	06/01/2025	Paydown	XXX	305,228	305,228	297,643	298,452		6,776		6,776		305,228				4,960	08/25/2043	1.A
3136AG-MJ-8	Fannie Mae FNR 2013-108 VZ 3.000% 10/2	06/01/2025	Paydown	XXX	308,595	308,595	304,267	304,596		3,998		3,998		308,595				3,762	10/25/2043	1.A
3136AG-NP-3	Fannie Mae FNR 2013-103 GZ 3.000% 10/2	06/01/2025	Paydown	XXX	229,462	229,462	203,430	212,413		17,048		17,048		229,462				2,758	10/25/2033	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
3136AG-P8-9	Fannie Mae FNR 2013-114 Z 3.000% 03/25	04/01/2025	Paydown	XXX	116,458	116,458	103,425	114,698		1,760		1,760		116,458				1,165	03/25/2040	1.A
3136AH-VS-6	Fannie Mae FNR 2013-136 CZ 3.500% 01/2	06/01/2025	Paydown	XXX	83,043	83,043	70,146	72,385		10,658		10,658		83,043				1,263	01/25/2044	1.A
3136AP-3A-8	Fannie Mae FNR 2015-64 AZ 3.000% 09/25	06/01/2025	Paydown	XXX	182,537	182,537	182,346	182,314		223		223		182,537				2,459	09/25/2045	1.A
3136AP-CW-0	Fannie Mae FNR 2015-47 AY 3.000% 07/25	06/01/2025	Paydown	XXX	63,419	63,419	58,737	59,005		4,414		4,414		63,419				803	07/25/2045	1.A
3136AQ-AN-0	FEDERAL NATIONAL MORTGAGE ASSO FNR 2015-	06/01/2025	Paydown	XXX	256,002	256,002	245,799	247,494		8,507		8,507		256,002				3,257	10/25/2045	1.A
3136AR-J3-3	Fannie Mae FNR 2016-22 ZL 3.000% 04/25	06/01/2025	Paydown	XXX	14,327	14,327	14,276	14,280		47		47		14,327				186	04/25/2046	1.A
3136AS-A9-7	Fannie Mae FNR 2016-41 MZ 3.000% 07/25	06/01/2025	Paydown	XXX	54,346	54,346	53,617	53,713		633		633		54,346				729	07/25/2046	1.A
3136AS-CT-1	Fannie Mae FNR 2016-24 ZM 3.000% 05/25	06/01/2025	Paydown	XXX	151,849	151,849	151,691	151,660		189		189		151,849				1,960	05/25/2046	1.A
3136AU-4D-0	Fannie Mae FNR 2017-8 BZ 3.000% 02/25/	06/01/2025	Paydown	XXX	72,426	72,426	65,010	66,327		6,099		6,099		72,426				873	02/25/2047	1.A
3136AU-YU-9	Fannie Mae FNR 2016-94 ZA 3.500% 12/25	06/01/2025	Paydown	XXX	103,480	103,480	101,517	102,135		1,345		1,345		103,480				1,551	12/25/2046	1.A
3136AV-2Z-1	Fannie Mae FNR 2017-21 ZD 3.500% 04/25	06/01/2025	Paydown	XXX	38,565	38,565	35,366	36,429		2,136		2,136		38,565				563	04/25/2047	1.A
3136AV-JB-6	Fannie Mae FNR 2017-4 ZC 3.500% 02/25/	06/01/2025	Paydown	XXX	183,932	183,932	183,932	183,932						183,932				2,745	02/25/2047	1.A
3136AW-5S-2	Fannie Mae FNR 2017-52 KZ 3.500% 07/25	06/01/2025	Paydown	XXX	20,234	20,234	19,877	19,942		292		292		20,234				294	07/25/2047	1.A
3136AW-A9-8	Fannie Mae FNR 2017-45 ZK 3.500% 06/25	06/01/2025	Paydown	XXX	11,521	11,521	10,492	10,776		745		745		11,521				171	06/25/2047	1.A
3136AW-HZ-3	Fannie Mae FNR 2017-39 CY 3.500% 05/25	06/01/2025	Paydown	XXX	98,792	98,792	92,201	92,600		6,191		6,191		98,792				1,682	05/25/2047	1.A
3136AW-Z7-5	Fannie Mae FNR 2017-51 EZ 3.000% 07/25	06/01/2025	Paydown	XXX	154,483	154,483	143,709	147,098		7,385		7,385		154,483				2,244	07/25/2047	1.A
3136AX-GA-7	Fannie Mae FNR 2017-49 ZC 3.500% 07/25	06/01/2025	Paydown	XXX	153,254	153,254	149,095	149,988		3,266		3,266		153,254				2,264	07/25/2047	1.A
3136AX-TC-9	FNR 2017-62 ZC FNR 2017-62 ZC 3.500% 0	06/01/2025	Paydown	XXX	79,399	79,399	77,027	79,399						79,399				1,029	08/25/2047	1.A
3136AX-YN-9	Fannie Mae FNR 2017-61 TZ 3.000% 08/25	06/01/2025	Paydown	XXX	77,239	77,239	71,958	73,643		3,596		3,596		77,239				959	08/25/2047	1.A
3136AY-YZ-0	Fannie Mae FNR 2017-90 ZD 3.500% 11/25	06/01/2025	Paydown	XXX	69,484	69,484	69,293	69,288		196		196		69,484				925	11/25/2047	1.A
3136B1-T7-9	Fannie Mae FNR 2018-38 VZ 4.000% 06/25	06/01/2025	Paydown	XXX	27,579	27,579	27,571	27,577		2		2		27,579				451	06/25/2048	1.A
3136B2-GE-6	Fannie Mae FNR 2018-45 ZD 3.500% 06/25	06/01/2025	Paydown	XXX	101,196	101,196	95,023	96,140		5,055		5,055		101,196				1,418	06/25/2048	1.A
3136B2-NL-2	Fannie Mae FNR 2018-53 BZ 3.500% 07/25	06/01/2025	Paydown	XXX	79,358	79,358	72,468	74,582		4,776		4,776		79,358				1,262	07/25/2048	1.A
3136B2-SB-9	Fannie Mae FNR 2018-47 GZ 3.500% 07/25	06/01/2025	Paydown	XXX	14,687	14,687	13,957	14,062		625		625		14,687				222	07/25/2048	1.A
3136B2-UE-0	Fannie Mae FNR 2018-55 LZ 3.500% 08/01	06/01/2025	Paydown	XXX	58,478	58,478	53,225	54,295		4,183		4,183		58,478				919	08/01/2048	1.A
3136B2-YL-0	Fannie Mae FNR 2018-54 LZ 3.500% 08/25	06/01/2025	Paydown	XXX	7,524	7,524	7,107	7,182		342		342		7,524				110	08/25/2048	1.A
3136B3-BL-3	Fannie Mae FNR 2018-70 CZ 4.000% 10/25	06/01/2025	Paydown	XXX	144,191	144,191	140,113	140,746		3,444		3,444		144,191				2,469	10/25/2048	1.A
3136B3-DT-4	Fannie Mae FNR 2018-73 BZ 3.500% 10/25	06/01/2025	Paydown	XXX	25,691	25,691	24,520	24,693		998		998		25,691				375	10/25/2048	1.A
3136B3-GN-4	Fannie Mae FNR 2018-76 ZB 3.500% 10/25	06/01/2025	Paydown	XXX	24,849	24,849	22,464	22,932		1,916		1,916		24,849				357	10/25/2048	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
3136B3-MM-9	Fannie Mae FNR 2018-84 ZA 3.500% 11/25	06/01/2025	Paydown	XXX	64,417	64,417	57,804	59,433		4,983		4,983		64,417				1,011	11/25/2048	1.A
3136B3-MV-9	Fannie Mae FNR 2018-84 ZD 3.500% 11/25	06/01/2025	Paydown	XXX	23,809	23,809	21,486	22,113		1,696		1,696		23,809				349	11/25/2048	1.A
3136B7-JB-8	Fannie Mae FNR 2019-72 ZL 3.000% 12/25	06/01/2025	Paydown	XXX	15,997	15,997	15,831	15,886		110		110		15,997				212	12/25/2049	1.A
3136B7-M5-7	Fannie Mae FNR 2019-77 JZ 3.000% 01/25	06/01/2025	Paydown	XXX	15,552	15,552	15,237	15,401		151		151		15,552				200	01/25/2050	1.A
3136B7-V2-4	Fannie Mae FNR 2019-82 HZ 3.000% 01/25	06/01/2025	Paydown	XXX	25,537	25,537	25,476	25,477		60		60		25,537				319	01/25/2050	1.A
3136B8-HA-0	Fannie Mae FNR 2020-3 JZ 3.000% 02/25/	06/01/2025	Paydown	XXX	55,175	55,175	54,873	54,963		212		212		55,175				708	02/25/2050	1.A
3136B8-HM-4	Fannie Mae FNR 2020-3 AZ 3.000% 02/25/	06/01/2025	Paydown	XXX	6,850	6,850	6,805	6,821		29		29		6,850				86	02/25/2050	1.A
3136B8-LT-4	Fannie Mae FNR 2020-7 DZ 3.000% 02/25/	06/01/2025	Paydown	XXX	31,267	31,267	31,220	31,265		3		3		31,267				390	02/25/2050	1.A
3137A0-K9-5	Freddie Mac FHR 3695 JG 4.500% 07/15/4	06/01/2025	Paydown	XXX	40,733	40,733	40,779	40,756		(23)		(23)		40,733				792	07/15/2040	1.A
3137A7-UU-2	FEDERAL HOME LOAN MORTGAGE COR FHR 3828	06/01/2025	Paydown	XXX	22,344	22,344	21,587	22,268		76		76		22,344				373	03/15/2041	1.A
3137A9-Y2-6	FEDERAL HOME LOAN MORTGAGE COR FHR 3835	06/01/2025	Paydown	XXX	174,306	174,306	170,090	173,476		830		830		174,306				2,903	04/15/2041	1.A
3137AN-ST-3	Freddie Mac FHR 4027 PY 3.500% 04/15/4	06/01/2025	Paydown	XXX	336,412	336,412	343,771	339,316		(2,903)		(2,903)		336,412				5,269	04/15/2042	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	78,278		2,382		2,382		80,660				1,198	06/15/2043	1.A
3137B3-6D-5	Freddie Mac FHR 4215 ZK 3.500% 06/15/4	06/01/2025	Paydown	XXX	65,307	65,307	61,707	62,114		3,193		3,193		65,307				952	06/15/2043	1.A
3137B3-A3-2	Freddie Mac FHR 4230 Z 2.500% 07/15/43	06/01/2025	Paydown	XXX	32,643	32,643	25,136	24,253		8,390		8,390		32,643				339	07/15/2043	1.A
3137B3-AJ-7	Freddie Mac FHR 4227 AZ 3.500% 07/15/4	06/01/2025	Paydown	XXX	96,618	96,618	91,461	90,187		6,431		6,431		96,618				1,438	07/15/2043	1.A
3137B3-RV-2	Freddie Mac FHR 4235 BC 2.500% 08/15/2	06/01/2025	Paydown	XXX	87,330	87,330	75,104	83,368		3,963		3,963		87,330				921	08/15/2028	1.A
3137B4-KX-3	Freddie Mac FHR 4253 PB 3.500% 08/15/4	06/01/2025	Paydown	XXX	33,621	33,621	31,435	32,197		1,424		1,424		33,621				491	08/15/2041	1.A
3137B4-RQ-1	Freddie Mac FHR 4249 GW 3.500% 10/15/4	06/01/2025	Paydown	XXX	9,686	9,686	8,968	9,173		513		513		9,686				141	10/15/2041	1.A
3137B6-LL-3	Freddie Mac FHR 4285 PB 4.000% 11/15/4	06/01/2025	Paydown	XXX	116,507	116,507	116,835	116,612		(104)		(104)		116,507				1,993	11/15/2043	1.A
3137BJ-6Z-1	FEDERAL HOME LOAN MORTGAGE COR FHR 4475	06/01/2025	Paydown	XXX	34,838	34,838	34,266	34,514		324		324		34,838				481	05/15/2045	1.A
3137BL-EX-2	Freddie Mac FHR 4510 ZH 3.000% 09/15/4	06/01/2025	Paydown	XXX	291,493	291,493	291,256	291,220		273		273		291,493				3,585	09/15/2045	1.A
3137BR-ER-2	Freddie Mac FHR 4607 HB 3.000% 08/15/4	06/01/2025	Paydown	XXX	155,774	155,774	151,941	153,021		2,753		2,753		155,774				2,146	08/15/2046	1.A
3137BS-YV-9	Freddie Mac FHR 4630 ZL 3.000% 11/15/4	06/01/2025	Paydown	XXX	71,690	71,690	64,324	66,853		4,837		4,837		71,690				997	11/15/2046	1.A
3137BV-BA-3	FEDERAL HOME LOAN MORTGAGE COR FHR 4656	06/01/2025	Paydown	XXX	100,948	100,948	96,137	96,696		4,252		4,252		100,948				1,242	02/15/2047	1.A
3137BV-QS-8	FEDERAL HOME LOAN MORTGAGE COR FHR 4657	06/01/2025	Paydown	XXX	209,769	209,769	209,769	209,769						209,769				3,134	02/15/2047	1.A
3137BW-RN-6	Freddie Mac FHR 4664 TZ 3.000% 03/15/4	06/01/2025	Paydown	XXX	470,363	470,363	437,293	448,410		21,953		21,953		470,363				5,657	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	97,576	97,576	91,593	93,288		4,289		4,289		97,576				1,147	06/15/2047	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
3137F2-ZW-9	Freddie Mac FHR 4711 CZ 3.500% 08/15/4	06/01/2025	Paydown	XXX	190,257	190,257	187,353	188,126		2,131		2,131		190,257				2,766	08/15/2047	1.A
3137F3-K6-0	Freddie Mac FHR 4768 ZH 3.000% 03/01/4	06/01/2025	Paydown	XXX	41,783	41,783	37,615	38,395		3,388		3,388		41,783				543	03/01/2048	1.A
3137F5-3A-5	FEDERAL HOME LOAN MORTGAGE COR FHR 4791	06/01/2025	Paydown	XXX	145,729	145,729	145,804	145,719		10		10		145,729				2,425	03/15/2048	1.A
3137FB-YC-4	FEDERAL HOME LOAN MORTGAGE COR FHR 4734	06/01/2025	Paydown	XXX	39,707	39,707	36,865	37,500		2,207		2,207		39,707				497	12/15/2047	1.A
3137FC-4R-2	Freddie Mac FHR 4738 LZ 3.000% 12/15/4	06/01/2025	Paydown	XXX	74,558	74,558	69,550	71,205		3,353		3,353		74,558				917	12/15/2047	1.A
3137FD-DG-4	Freddie Mac FHR 4750 KZ 3.500% 01/15/4	06/01/2025	Paydown	XXX	206,054	206,054	205,894	205,718		336		336		206,054				3,010	01/15/2048	1.A
3137FG-3P-8	Freddie Mac FHR 4801 ZN 4.000% 05/15/4	06/01/2025	Paydown	XXX	502,299	502,299	501,568	501,489		810		810		502,299				8,146	05/15/2048	1.A
3137FG-5H-4	Freddie Mac FHR 4796 NZ 4.000% 05/15/4	06/01/2025	Paydown	XXX	191,370	191,370	191,370	191,370						191,370				3,244	05/15/2048	1.A
3137FJ-C2-3	FHLMC Multifamily Structured P FHR 4833	06/01/2025	Paydown	XXX	27,276	27,276	26,509	26,489		787		787		27,276				455	09/15/2048	1.A
3137FQ-HA-4	Freddie Mac FHR 4933 LZ 3.000% 12/25/4	06/01/2025	Paydown	XXX	11,110	11,110	11,084	11,084		26		26		11,110				139	12/25/2049	1.A
3137G1-BK-2	Freddie Mac Whole Loan Securit FWLS 2017	06/01/2025	Paydown	XXX	16,550	16,550	15,978	16,018		532		532		16,550				189	12/25/2046	1.A
3137G1-BU-0	Freddie Mac Whole Loan Securit FWLS 2017	06/01/2025	Paydown	XXX	26,725	26,725	25,034	25,549		1,176		1,176		26,725				296	05/25/2047	1.A
31393G-3L-6	FEDERAL HOME LOAN MORTGAGE COR FHR 2531	06/01/2025	Paydown	XXX	35,380	35,380	34,257	35,298		82		82		35,380				786	12/15/2032	1.A
31393U-4J-9	FannieMae Whole Loan FNW 2004-W1 1A7 5	06/01/2025	Paydown	XXX	51,482	51,482	51,482	51,482						51,482				1,274	11/25/2043	1.A
31393U-BC-6	FannieMae Whole Loan FNR 2003-123 ND 6	06/01/2025	Paydown	XXX	32,792	32,792	33,600	32,905		(113)		(113)		32,792				820	12/25/2033	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-3S-6	Freddie Mac FHR 2650 PB 5.000% 07/15/3	06/01/2025	Paydown	XXX	16,354	16,354	15,411	16,081		273		273		16,354				343	07/15/2033	1.A
31393X-GN-1	FEDERAL NATIONAL MORTGAGE ASSO FNW 2004-	06/01/2025	Paydown	XXX	54,910	54,910	54,624	54,749		161		161		54,910				1,327	02/25/2044	1.A
31394B-YX-6	FEDERAL NATIONAL MORTGAGE ASSO FNR 2004-	06/01/2025	Paydown	XXX	99,075	99,075	85,362	98,280		794		794		99,075				1,805	12/25/2034	1.A
31394V-4H-0	FEDERAL NATIONAL MORTGAGE ASSO FNR 2006-	06/01/2025	Paydown	XXX	34,390	34,390	33,185	33,896		495		495		34,390				881	03/25/2036	1.A
31395C-XH-9	FEDERAL HOME LOAN MORTGAGE COR FHR 2827	06/01/2025	Paydown	XXX	21,880	21,880	22,194	21,937		(58)		(58)		21,880				558	07/15/2034	1.A
31396H-MW-6	FEDERAL HOME LOAN MORTGAGE COR FHR 3110	06/01/2025	Paydown	XXX	53,986	53,986	52,616	53,459		527		527		53,986				1,151	02/15/2036	1.A
31396N-HB-5	FEDERAL HOME LOAN MORTGAGE COR FHR 3136	06/01/2025	Paydown	XXX	21,770	21,770	21,326	21,584		186		186		21,770				542	04/15/2036	1.A
31396P-SS-1	FEDERAL NATIONAL MORTGAGE ASSO FNR 2007-	06/01/2025	Paydown	XXX	22,781	22,781	22,268	22,547		234		234		22,781				594	02/25/2037	1.A
31396U-VU-1	FEDERAL HOME LOAN MORTGAGE COR FHR 3184	06/01/2025	Paydown	XXX	194,473	194,473	200,683	196,382		(1,909)		(1,909)		194,473				4,840	07/15/2036	1.A
31396X-RS-5	Fannie Mae FNR 2007-90 B 6.000% 09/25/	06/01/2025	Paydown	XXX	722	722	715	717		5		5		722				18	09/25/2037	1.A
31397A-SH-7	FEDERAL HOME LOAN MORTGAGE COR FHR 3217	06/01/2025	Paydown	XXX	42,149	42,149	42,959	42,362		(213)		(213)		42,149				1,209	09/15/2036	1.A
31397B-5W-7	Freddie Mac FHR 3211 HE 6.000% 09/15/3	06/01/2025	Paydown	XXX	40,427	40,427	41,679	40,838		(411)		(411)		40,427				922	09/15/2036	1.A
31397B-6Q-9	Freddie Mac FHR 3211 MB 5.500% 09/15/3	06/01/2025	Paydown	XXX	29,247	29,247	28,269	28,862		385		385		29,247				649	09/15/2036	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
31397C-SZ-3	FEDERAL HOME LOAN MORTGAGE COR FHR 3242	06/01/2025	Paydown	XXX	234,284	234,284	237,944	235,079		(795)		(795)		234,284				5,789	11/15/2036	1.A
31397C-TD-1	FEDERAL HOME LOAN MORTGAGE COR FHR 3242	06/01/2025	Paydown	XXX	51,463	51,463	51,463	51,463						51,463				1,182	11/15/2036	1.A
31397G-PF-1	Freddie Mac FHR 3303 PD 5.500% 04/15/3	06/01/2025	Paydown	XXX	23,013	23,013	21,902	22,494		519		519		23,013				535	04/15/2037	1.A
31397H-B9-8	Freddie Mac FHR 3312 HP 5.500% 05/15/3	06/01/2025	Paydown	XXX	24,465	24,465	22,790	23,780		685		685		24,465				642	05/15/2037	1.A
31397J-QS-6	Freddie Mac FHR 3351 PC 6.000% 07/15/3	06/01/2025	Paydown	XXX	4,187	4,187	4,099	4,146		41		41		4,187				106	07/15/2037	1.A
31397J-W4-2	Freddie Mac FHR 3349 PE 6.000% 07/15/3	06/01/2025	Paydown	XXX	4,132	4,132	4,244	4,175		(43)		(43)		4,132				102	07/15/2037	1.A
31397Q-G5-1	Fannie Mae FNR 2011-18 ZE 4.500% 03/25	06/01/2025	Paydown	XXX	18,664	18,664	17,152	18,426		238		238		18,664				349	03/25/2041	1.A
31397Q-J3-3	Fannie Mae FNR 2011-18 KY 4.000% 03/25	06/01/2025	Paydown	XXX	40,790	40,790	38,457	39,640		1,150		1,150		40,790				671	03/25/2041	1.A
31397S-G9-9	Fannie Mae FNR 2011-46 Z 4.500% 05/25/	06/01/2025	Paydown	XXX	73,507	73,507	66,982	72,356		1,151		1,151		73,507				1,265	05/25/2041	1.A
31397S-VR-2	Fannie Mae FNR 2011-39 UZ 4.000% 05/25	06/01/2025	Paydown	XXX	95,337	95,337	89,865	94,622		714		714		95,337				1,551	05/25/2041	1.A
31397U-ZQ-5	Fannie Mae FNR 2011-58 HL 4.000% 07/25	06/01/2025	Paydown	XXX	12,265	12,265	11,570	11,858		408		408		12,265				205	07/25/2041	1.A
31397W-X9-1	Freddie Mac FHR 3473 AY 5.000% 07/15/3	06/01/2025	Paydown	XXX	24,400	24,400	23,546	24,017		383		383		24,400				510	07/15/2038	1.A
31398S-RK-1	Fannie Mae FNR 2010-143 Z 4.000% 12/25	06/01/2025	Paydown	XXX	8,272	8,272	8,101	8,253		19		19		8,272				139	12/25/2040	1.A
31398S-RV-7	Fannie Mae FNR 2010-143 BG 4.000% 12/2	06/01/2025	Paydown	XXX	15,958	15,958	14,861	15,424		534		534		15,958				260	12/25/2040	1.A
31398S-WG-4	Fannie Mae FNR 2010-139 HA 4.000% 11/2	06/01/2025	Paydown	XXX	20,953	20,953	19,774	20,448		505		505		20,953				345	11/25/2040	1.A
31398T-X6-3	Fannie Mae FNR 2010-103 ME 4.000% 09/2	06/01/2025	Paydown	XXX	20,290	20,290	20,208	20,210		81		81		20,290				338	09/25/2040	1.A
3140FX-EK-4	Fannie Mae FN BF0137 3.000% 08/01/56	06/01/2025	Paydown	XXX	77,508	77,508	76,039	76,111		1,397		1,397		77,508				952	08/01/2056	1.A
3140QN-Q3-9	Fannie Mae FN CB3173 3.500% 03/01/52	06/01/2025	Paydown	XXX	246,188	246,188	221,794	222,610		23,577		23,577		246,188				4,074	03/01/2052	1.A
3140QQ-CK-9	Fannie Mae FN CB4573 5.000% 09/01/52	06/01/2025	Paydown	XXX	92,576	92,576	92,431	92,431		145		145		92,576				1,873	09/01/2052	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
31418C-3J-1	Fannie Mae FN MA3500 4.000% 10/01/48	06/01/2025	Paydown	XXX	1,129	1,129	1,123	1,123		6		6		1,129				19	10/01/2048	1.A
31418C-4J-0	Fannie Mae FN MA3524 4.000% 11/01/48	06/01/2025	Paydown	XXX	1,547	1,547	1,541	1,539		8		8		1,547				26	11/01/2048	1.A
31418E-CS-7	Fannie Mae FN MA4580 3.500% 04/01/52	06/01/2025	Paydown	XXX	81,839	81,839	81,367	81,378		461		461		81,839				1,207	04/01/2052	1.A
31418E-D8-0	Fannie Mae FN MA4626 4.000% 06/01/52	06/01/2025	Paydown	XXX	514,920	514,920	513,649	513,660		1,260		1,260		514,920				8,634	06/01/2052	1.A
31418E-KU-3	Fannie Mae FN MA4806 5.000% 11/01/52	06/01/2025	Paydown	XXX	217,077	217,077	213,889	213,966		3,111		3,111		217,077				4,624	11/01/2052	1.A
31418E-KV-1	Fannie Mae FN MA4807 5.500% 11/01/52	06/01/2025	Paydown	XXX	476,244	476,244	472,138	472,208		4,035		4,035		476,244				11,103	11/01/2052	1.A
31418E-R8-5	Fannie Mae FN MA5010 5.500% 05/01/53	06/01/2025	Paydown	XXX	263,931	263,931	266,016	265,945		(2,014)		(2,014)		263,931				6,072	05/01/2053	1.A
31418E-S5-0	Fannie Mae FN MA5039 5.500% 06/01/53	06/01/2025	Paydown	XXX	259,599	259,599	261,546	261,478		(1,879)		(1,879)		259,599				6,167	06/01/2053	1.A
31418E-XT-2	Fannie Mae FN MA5189 5.000% 11/01/53	06/01/2025	Paydown	XXX	949,389	949,389	937,336	937,493		11,896		11,896		949,389				20,487	11/01/2053	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
31418E-XU-9	Fannie Mae FN MA5190 5.500% 11/01/53	06/01/2025	Paydown	XXX	1,280,888	1,280,888	1,285,642	1,285,517		(4,629)		(4,629)		1,280,888				29,979	11/01/2053	1.A
31418E-ZK-9	Fannie Mae FN MA5245 5.000% 01/01/54	06/01/2025	Paydown	XXX	550,824	550,824	543,883	543,970		6,855		6,855		550,824				12,009	01/01/2054	1.A
31418E-ZL-7	Fannie Mae FN MA5246 5.500% 01/01/54	06/01/2025	Paydown	XXX	1,635,622	1,635,622	1,642,331	1,642,155		(6,533)		(6,533)		1,635,622				37,769	01/01/2054	1.A
35563P-BD-0	Freddie Mac - SCRT SCRT 2017-2 MB 3.00	06/01/2025	Paydown	XXX															08/25/2056	1.A
677560-8A-8	OHIO ST HSG FIN AGY RESIDENTIA OHSHSG	06/01/2025	Call 100.0000	XXX	5,000	5,000	4,661			1		1		4,662		338	338	59	09/01/2054	1.B FE
1039999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)					18,402,205	18,402,205	18,004,083	18,121,580		275,621		275,621		18,401,867		338	338	338,619	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	6,947	6,947	6,947	6,947						6,947				110	12/01/2033	1.B FE
13057M-AB-2	FEDERAL NATIONAL MORTGAGE ASSO CA CASMFH	04/28/2025	Redemption 100.0000	XXX	867	867	867	867						867				9	03/01/2040	1.A FE
13057M-AB-2	FEDERAL NATIONAL MORTGAGE ASSO CA CASMFH	04/30/2025	Tax Free Exchange	XXX	999,133	999,133	999,133	999,133						999,133				10,928	03/01/2040	1.A FE
19648W-AA-5	COLORADO HOUSING AND FINANCE A CO COSHSG	06/01/2025	Paydown	XXX	1,973	1,973	1,973	1,973						1,973				36	07/01/2036	1.A
19648W-AA-5	COLORADO HOUSING AND FINANCE A CO COSHSG	05/01/2025	Paydown	XXX	4,171	4,171	4,171	4,171						4,171				58	07/01/2036	1.B FE
248796-CQ-5	FEDERAL NATIONAL MORTGAGE ASSO TX DNNHSG	06/01/2025	Paydown	XXX	2,382	2,382	2,382	2,349		32		32		2,382				30	11/01/2038	1.A
248796-CQ-5	FEDERAL NATIONAL MORTGAGE ASSO TX DNNHSG	05/01/2025	Paydown	XXX	4,928	4,928	4,928	4,861		67		67		4,928				49	11/01/2038	1.B FE
30292R-AJ-3	FREMF Mortgage Trust FREMF 2015-K46 B	04/01/2025	Paydown	XXX	614,690	614,690	586,742	611,850		2,840		2,840		614,690				7,694	04/25/2048	1.A FM
30309H-AC-1	FEDERAL HOME LOAN MORTGAGE COR OT FEDMFH	06/01/2025	Paydown	XXX	63,713	63,713	64,787	64,365		(652)		(652)		63,713				903	01/25/2036	1.A
30768W-AA-6	Farmer Mac Agricultural Real E FARM 2021	06/25/2025	Paydown	XXX	139,959	139,959	139,902	139,907		51		51		139,959				1,230	01/25/2051	1.A
3132WR-RN-5	Freddie Mac FR WA0503 3.830% 03/01/44	06/01/2025	Paydown	XXX	154,712	154,712	155,033	154,875		(164)		(164)		154,712				2,470	03/01/2044	1.A
3132WR-RT-2	Freddie Mac FR WA0508 2.580% 09/01/51	06/01/2025	Paydown	XXX	15,002	15,002	10,918	11,101		3,901		3,901		15,002				161	09/01/2051	1.A
3132WR-RU-9	Freddie Mac FR WA0509 4.000% 04/01/52	06/01/2025	Paydown	XXX	4,431	4,431	4,306	4,314		117		117		4,431				74	04/01/2052	1.A
3132WW-A7-7	Freddie Mac FR WA2529 3.500% 01/01/52	06/01/2025	Paydown	XXX	10,860	10,860	10,912	10,908		(48)		(48)		10,860				160	01/01/2052	1.A
3132WW-AA-0	Freddie Mac FR WA2500 3.260% 09/01/45	06/01/2025	Paydown	XXX	17,918	17,918	17,150	17,409		509		509		17,918				246	09/01/2045	1.A
3132WX-AW-0	Freddie Mac FR WA3420 3.300% 01/01/40	06/01/2025	Paydown	XXX	7,691	7,691	7,607	7,618		73		73		7,691				107	01/01/2040	1.A
3132WX-AY-6	Freddie Mac FR WA3422 3.300% 01/01/40	06/01/2025	Paydown	XXX	10,268	10,268	10,151	10,167		101		101		10,268				143	01/01/2040	1.A
3132XE-DB-4	Freddie Mac FR WN0097 3.670% 05/01/37	06/01/2025	Paydown	XXX	5,440	5,440	5,301	5,320		121		121		5,440				101	05/01/2037	1.A
3132Y7-GN-9	Freddie Mac FR WE2005 3.180% 09/01/33	06/01/2025	Paydown	XXX	70,000	70,000	66,155	67,408		2,591		2,591		70,000				928	09/01/2033	1.A
3132Y7-H7-3	Freddie Mac 3132Y7H73 3.790% 05/01/52	06/01/2025	Paydown	XXX	8,913	8,913	7,950	7,992		922		922		8,913				141	05/01/2052	1.A
3132YB-XA-9	Freddie Mac N N 3.850% 05/01/39	06/01/2025	Paydown	XXX	6,701	6,701	6,163	6,211		491		491		6,701				109	05/01/2039	1.A
3132YB-XQ-4	Freddie Mac FR WE6087 3.790% 09/01/35	06/01/2025	Paydown	XXX	67,807	67,807	58,173	58,910		8,897		8,897		67,807				1,081	09/01/2035	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
	Freddie Mac FR WE6088																			
3132YB-XR-2	3.260% 02/01/40	06/01/2025	Paydown	XXX	15,331	15,331	11,924	12,101		3,230		3,230		15,331				210	02/01/2040	1.A
	Fannie Mae FN 109777																			
313637-2J-8	4.030% 09/01/33	06/01/2025	Paydown	XXX	9,345	9,345	9,431	9,402		(58)		(58)		9,345				158	09/01/2033	1.A
	Fannie Mae FN 109509																			
313637-R6-9	3.870% 09/01/28	06/01/2025	Paydown	XXX	23,688	23,688	23,969	23,738		(50)		(50)		23,688				386	09/01/2028	1.A
	Fannie Mae FN 109618																			
313637-VK-3	3.690% 10/01/28	06/01/2025	Paydown	XXX	30,198	30,198	30,359	30,227		(28)		(28)		30,198				469	10/01/2028	1.A
	Fannie Mae FN 109667																			
313637-W4-8	4.000% 09/01/33	06/01/2025	Paydown	XXX	5,068	5,068	5,099	5,089		(21)		(21)		5,068				85	09/01/2033	1.A
	Fannie Mae FN 109676																			
313637-XD-7	3.910% 09/01/33	06/01/2025	Paydown	XXX	8,230	8,230	8,201	8,214		17		17		8,230				135	09/01/2033	1.A
	Fannie Mae FN 109721																			
313637-YS-3	4.090% 09/01/33	06/01/2025	Paydown	XXX	6,230	6,230	6,322	6,291		(61)		(61)		6,230				107	09/01/2033	1.A
	Fannie Mae FN 109740																			
313637-ZD-5	3.790% 09/01/33	06/01/2025	Paydown	XXX	13,272	13,272	13,488	13,412		(140)		(140)		13,272				212	09/01/2033	1.A
	Fannie Mae FNA 2018-M3 A2																			
3136B1-LF-9	3.063% 02/25	06/01/2025	Paydown	XXX	2,947	2,947	2,853	2,897		50		50		2,947				38	02/25/2030	1.A
	Fannie Mae FN 387952																			
31377U-5M-1	3.880% 09/01/38	06/01/2025	Paydown	XXX	89,860	89,860	90,285	90,197		(337)		(337)		89,860				1,466	09/01/2038	1.A
	Fannie Mae FN 387968																			
31377U-6D-0	4.060% 08/01/48	06/01/2025	Paydown	XXX	6,936	6,936	7,079	7,044		(108)		(108)		6,936				118	08/01/2048	1.A
	Freddie Mac 3137H9MG1																			
3137H9-MG-1	4.050% 08/25/38	06/01/2025	Paydown	XXX	8,340	8,340	7,649	7,703		636		636		8,340				141	08/25/2038	1.B FE
	Freddie Mac FRETE 2023-																			
3137HA-4G-8	ML15 Trust 4.14	06/01/2025	Paydown	XXX	42,211	42,211	39,576	39,787		2,424		2,424		42,211				711	01/25/2040	1.B FE
	Freddie Mac 3137HAAA4																			
3137HA-AA-4	4.632% 07/25/38	06/25/2025	Paydown	XXX	12,845	12,845	12,710	12,722		124		124		12,845				248	07/25/2038	1.B FE
	Freddie Mac 3137HAMK9																			
3137HA-MK-9	3.084% 04/25/43	06/01/2025	Paydown	XXX	18,140	18,140	14,342	14,531		3,609		3,609		18,140				228	04/25/2043	1.B FE
	Fannie Mae FN AM5731																			
3138L6-LM-8	3.990% 06/01/44	06/01/2025	Paydown	XXX	37,791	37,791	38,578	38,224		(433)		(433)		37,791				629	06/01/2044	1.A
	Fannie Mae FN AM9689																			
3138LA-XT-1	3.850% 09/01/45	06/01/2025	Paydown	XXX	21,091	21,091	21,497	21,402		(311)		(311)		21,091				342	09/01/2045	1.A
	Fannie Mae FN AN0448																			
3138LC-QA-6	3.880% 01/01/46	06/01/2025	Paydown	XXX	191,223	191,223	195,180	193,903		(2,680)		(2,680)		191,223				3,121	01/01/2046	1.A
	Fannie Mae FN AN0620																			
3138LC-VN-2	4.010% 01/01/46	06/01/2025	Paydown	XXX	59,405	59,405	60,872	60,426		(1,021)		(1,021)		59,405				1,002	01/01/2046	1.A
	Fannie Mae FN AN1160																			
3138LD-JE-4	3.500% 03/01/36	06/01/2025	Paydown	XXX	13,744	13,744	14,028	13,912		(168)		(168)		13,744				202	03/01/2036	1.A
	Fannie Mae FN AN1214																			
3138LD-K4-4	3.560% 04/01/46	06/01/2025	Paydown	XXX	43,210	43,210	44,101	43,775		(566)		(566)		43,210				641	04/01/2046	1.A
	Fannie Mae FN AN2269																			
3138LE-QX-2	3.240% 08/01/46	06/01/2025	Paydown	XXX	33,806	33,806	34,503	34,288		(481)		(481)		33,806				461	08/01/2046	1.A
	Fannie Mae FN AN4130																			
3138LG-SU-1	3.440% 01/01/37	06/01/2025	Paydown	XXX	41,898	41,898	42,344	42,207		(309)		(309)		41,898				606	01/01/2037	1.A
	Fannie Mae FN AN4131																			
3138LG-SV-9	3.440% 01/01/37	06/01/2025	Paydown	XXX	46,065	46,065	46,554	46,404		(339)		(339)		46,065				666	01/01/2037	1.A
	Fannie Mae FN AN4519																			
3138LH-AV-6	4.050% 02/01/47	06/01/2025	Paydown	XXX	21,324	21,324	21,823	21,659		(336)		(336)		21,324				360	02/01/2047	1.A
	Fannie Mae FN AN4621																			
3138LH-D3-5	3.560% 08/01/32	06/01/2025	Paydown	XXX	34,382	34,382	35,091	34,717		(335)		(335)		34,382				515	08/01/2032	1.A
	Fannie Mae FN AN4851																			
3138LH-L9-3	3.850% 03/01/47	06/01/2025	Paydown	XXX	20,896	20,896	21,458	21,313		(416)		(416)		20,896				338	03/01/2047	1.A
	Fannie Mae FN AN4852																			
3138LH-MA-9	3.890% 03/01/47	06/01/2025	Paydown	XXX	5,201	5,201	5,363	5,321		(120)		(120)		5,201				85	03/01/2047	1.A
	Fannie Mae FN AN6086																			
3138LJ-XQ-8	3.380% 08/01/37	06/01/2025	Paydown	XXX	23,695	23,695	24,080	23,957		(262)		(262)		23,695				337	08/01/2037	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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 AN6565																			
3138LK-JK-4	3.420% 09/01/47	06/01/2025	Paydown	XXX	9,782	9,782	9,984	9,935		(152)		(152)		9,782				141	09/01/2047	1.A
	Fannie Mae FN AN7025																			
3138LK-YX-9	3.595% 10/01/47	06/01/2025	Paydown	XXX	5,845	5,845	5,995	5,951		(105)		(105)		5,845				88	10/01/2047	1.A
	Fannie Mae FN AN7503																			
3138LL-KR-5	3.510% 11/01/37	06/01/2025	Paydown	XXX	8,067	8,067	8,234	8,177		(110)		(110)		8,067				119	11/01/2037	1.A
	Fannie Mae FN AN8917																			
3138LM-4B-6	3.590% 04/01/33	06/01/2025	Paydown	XXX	20,165	20,165	20,241	20,205		(40)		(40)		20,165				304	04/01/2033	1.A
	Fannie Mae FN AN8947																			
3138LM-5H-2	3.600% 04/01/33	06/01/2025	Paydown	XXX	12,510	12,510	12,666	12,603		(93)		(93)		12,510				189	04/01/2033	1.A
	Fannie Mae FN AN8967																			
3138LM-6D-0	3.490% 04/01/30	06/01/2025	Paydown	XXX	33,459	33,459	33,762	33,598		(139)		(139)		33,459				491	04/01/2030	1.A
	Fannie Mae FN AN8977																			
3138LM-6P-3	3.580% 05/01/33	06/01/2025	Paydown	XXX	67,287	67,287	67,077	67,170		117		117		67,287				1,013	05/01/2033	1.A
	Fannie Mae FN AN8984																			
3138LM-6W-8	3.510% 04/01/28	06/01/2025	Paydown	XXX	8,532	8,532	8,542	8,527		5		5		8,532				126	04/01/2028	1.A
	Fannie Mae FN AN8990																			
3138LM-7C-1	3.530% 04/01/30	06/01/2025	Paydown	XXX	49,415	49,415	49,631	49,506		(91)		(91)		49,415				722	04/01/2030	1.A
	Fannie Mae FN AN8993																			
3138LM-7F-4	3.780% 04/01/48	06/01/2025	Paydown	XXX	24,745	24,745	24,761	24,773		(27)		(27)		24,745				382	04/01/2048	1.A
	Fannie Mae FN AN8325																			
3138LM-HB-2	3.560% 02/01/38	06/01/2025	Paydown	XXX	39,882	39,882	40,115	40,029		(146)		(146)		39,882				597	02/01/2038	1.A
	Fannie Mae FN AN8416																			
3138LM-K6-9	3.740% 02/01/48	06/01/2025	Paydown	XXX	8,151	8,151	8,151	8,157		(6)		(6)		8,151				128	02/01/2048	1.A
	Fannie Mae FN AN8397																			
3138LM-KK-8	3.540% 03/01/48	06/01/2025	Paydown	XXX	13,088	13,088	12,979	13,013		75		75		13,088				195	03/01/2048	1.A
	Fannie Mae FN AN8398																			
3138LM-KL-6	3.500% 02/01/48	06/01/2025	Paydown	XXX	7,725	7,725	7,672	7,671		55		55		7,725				114	02/01/2048	1.A
	Fannie Mae FN AN8528																			
3138LM-PN-7	3.430% 03/01/33	06/01/2025	Paydown	XXX	22,255	22,255	22,384	22,326		(71)		(71)		22,255				321	03/01/2033	1.A
	Fannie Mae FN AN8630																			
3138LM-SU-8	3.490% 04/01/30	06/01/2025	Paydown	XXX	65,795	65,795	65,836	65,790		4		4		65,795				966	04/01/2030	1.A
	Fannie Mae FN AN8631																			
3138LM-SV-6	3.400% 04/01/30	06/01/2025	Paydown	XXX	107,191	107,191	107,258	107,187		3		3		107,191				1,533	04/01/2030	1.A
	Fannie Mae FN AN8735																			
3138LM-V5-9	3.650% 03/01/33	06/01/2025	Paydown	XXX	22,549	22,549	22,740	22,650		(101)		(101)		22,549				346	03/01/2033	1.A
	Fannie Mae FN AN8774																			
3138LM-XC-2	3.430% 05/01/30	06/01/2025	Paydown	XXX	21,136	21,136	21,149	21,136		(1)		(1)		21,136				305	05/01/2030	1.A
	Fannie Mae FN AN8776																			
3138LM-XE-8	3.520% 05/01/33	06/01/2025	Paydown	XXX	81,698	81,698	81,749	81,738		(40)		(40)		81,698				1,209	05/01/2033	1.A
	Fannie Mae FN AN8828																			
3138LM-Y2-3	3.630% 04/01/30	06/01/2025	Paydown	XXX	39,958	39,958	40,507	40,211		(253)		(253)		39,958				610	04/01/2030	1.A
	Fannie Mae FN AN8813																			
3138LM-YK-3	3.720% 04/01/33	06/01/2025	Paydown	XXX	16,502	16,502	16,759	16,636		(134)		(134)		16,502				258	04/01/2033	1.A
	Fannie Mae FN AN9899																			
3138LN-7M-7	3.810% 07/01/33	06/01/2025	Paydown	XXX	49,769	49,769	50,531	50,260		(491)		(491)		49,769				758	07/01/2033	1.A
	Fannie Mae FN AN9120																			
3138LN-D2-4	3.700% 05/01/30	06/01/2025	Paydown	XXX	8,843	8,843	8,959	8,897		(55)		(55)		8,843				138	05/01/2030	1.A
	Fannie Mae FN AN9136																			
3138LN-EJ-6	3.480% 05/01/30	06/01/2025	Paydown	XXX	21,584	21,584	21,597	21,586		(2)		(2)		21,584				316	05/01/2030	1.A
	Fannie Mae FN AN9165																			
3138LN-FF-3	3.880% 05/01/38	06/01/2025	Paydown	XXX	5,024	5,024	5,060	5,052		(28)		(28)		5,024				82	05/01/2038	1.A
	Fannie Mae FN AN9223																			
3138LN-G9-6	3.580% 05/01/33	06/01/2025	Paydown	XXX	7,543	7,543	7,583	7,567		(25)		(25)		7,543				114	05/01/2033	1.A
	Fannie Mae FN AN9367																			
3138LN-MR-9	3.570% 06/01/30	06/01/2025	Paydown	XXX	78,598	78,598	78,758	78,661		(63)		(63)		78,598				1,127	06/01/2030	1.A
	Fannie Mae FN AN9387																			
3138LN-ND-9	3.670% 06/01/33	06/01/2025	Paydown	XXX	170,998	170,998	171,906	171,419		(421)		(421)		170,998				2,523	06/01/2033	1.A

SCHEDULE D - PART 4

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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
3138LN-NE-7	Fannie Mae FN AN9388 3.670% 06/01/33	06/01/2025	Paydown	XXX	76,542	76,542	76,948	76,802		(260)		(260)		76,542				1,181	06/01/2033	1.A
3138LN-NF-4	Fannie Mae FN AN9389 3.670% 06/01/33	06/01/2025	Paydown	XXX	27,143	27,143	27,287	27,237		(94)		(94)		27,143				419	06/01/2033	1.A
3138LN-NG-2	Fannie Mae FN AN9390 3.670% 06/01/33	06/01/2025	Paydown	XXX	186,741	186,741	187,733	187,236		(495)		(495)		186,741				2,761	06/01/2033	1.A
3138LN-NH-0	Fannie Mae FN AN9391 3.670% 06/01/33	06/01/2025	Paydown	XXX	193,798	193,798	194,827	194,311		(514)		(514)		193,798				2,981	06/01/2033	1.A
3138LN-SV-4	Fannie Mae FN AN9531 3.790% 06/01/33	06/01/2025	Paydown	XXX	16,060	16,060	16,065	16,065		(5)		(5)		16,060				256	06/01/2033	1.A
3138LN-UZ-2	Fannie Mae FN AN9599 4.250% 06/01/43	06/01/2025	Paydown	XXX	77,930	77,930	79,854	79,113		(1,183)		(1,183)		77,930				1,381	06/01/2043	1.A
3138LN-YB-1	Fannie Mae FN AN9705 3.880% 07/01/33	06/01/2025	Paydown	XXX	8,238	8,238	8,249	8,245		(7)		(7)		8,238				134	07/01/2033	1.A
3138LP-AC-0	Fannie Mae FN AN9902 3.810% 09/01/38	06/01/2025	Paydown	XXX	37,259	37,259	37,334	37,286		(27)		(27)		37,259				597	09/01/2038	1.A
3138LP-AL-0	Fannie Mae FN AN9910 3.810% 09/01/38	06/01/2025	Paydown	XXX	139,189	139,189	139,471	139,479		(290)		(290)		139,189				2,230	09/01/2038	1.A
3138LP-AR-7	Fannie Mae FN AN9915 3.790% 08/01/33	06/01/2025	Paydown	XXX	36,884	36,884	37,080	37,010		(125)		(125)		36,884				588	08/01/2033	1.A
3138LP-CV-6	Fannie Mae FN AN9983 3.850% 07/01/33	06/01/2025	Paydown	XXX	19,991	19,991	20,109	20,066		(75)		(75)		19,991				324	07/01/2033	1.A
3140HR-3B-7	Fannie Mae FN BL0793 4.150% 12/01/38	06/01/2025	Paydown	XXX	44,866	44,866	45,076	45,058		(192)		(192)		44,866				783	12/01/2038	1.A
3140HR-5F-6	Fannie Mae FN BL0845 4.150% 12/01/33	06/01/2025	Paydown	XXX	10,340	10,340	10,476	10,429		(89)		(89)		10,340				180	12/01/2033	1.A
3140HR-6G-3	Fannie Mae FN BL0870 4.280% 12/01/48	06/01/2025	Paydown	XXX	66,862	66,862	68,221	67,994		(1,132)		(1,132)		66,862				1,204	12/01/2048	1.A
3140HR-B3-6	Fannie Mae FN BL0057 3.970% 09/01/38	06/01/2025	Paydown	XXX	10,086	10,086	10,240	10,202		(116)		(116)		10,086				168	09/01/2038	1.A
3140HR-B4-4	Fannie Mae FN BL0058 3.970% 09/01/38	06/01/2025	Paydown	XXX	14,713	14,713	14,938	14,882		(169)		(169)		14,713				246	09/01/2038	1.A
3140HR-B8-5	Fannie Mae FN BL0062 3.780% 07/01/31	06/01/2025	Paydown	XXX	10,142	10,142	10,161	10,153		(10)		(10)		10,142				161	07/01/2031	1.A
3140HR-CR-2	Fannie Mae FN BL0079 3.990% 09/01/33	06/01/2025	Paydown	XXX	5,908	5,908	5,949	5,928		(19)		(19)		5,908				99	09/01/2033	1.A
3140HR-G4-9	Fannie Mae FN BL0218 3.800% 12/01/30	06/01/2025	Paydown	XXX	54,721	54,721	55,080	54,901		(179)		(179)		54,721				875	12/01/2030	1.A
3140HR-HF-3	Fannie Mae FN BL0229 4.000% 12/01/33	06/01/2025	Paydown	XXX	23,311	23,311	23,325	23,325		(15)		(15)		23,311				392	12/01/2033	1.A
3140HR-HT-3	Fannie Mae FN BL0241 3.890% 11/01/28	06/01/2025	Paydown	XXX	42,680	42,680	42,927	42,725		(45)		(45)		42,680				698	11/01/2028	1.A
3140HR-JJ-3	Fannie Mae FN BL0264 3.830% 11/01/28	06/01/2025	Paydown	XXX	47,345	47,345	47,567	47,381		(36)		(36)		47,345				763	11/01/2028	1.A
3140HR-K5-1	Fannie Mae FN BL0315 3.860% 11/01/30	06/01/2025	Paydown	XXX	20,314	20,314	20,492	20,401		(87)		(87)		20,314				330	11/01/2030	1.A
3140HR-LE-1	Fannie Mae FN BL0324 3.930% 10/01/30	06/01/2025	Paydown	XXX	27,915	27,915	28,334	28,134		(219)		(219)		27,915				461	10/01/2030	1.A
3140HR-M7-5	Fannie Mae FN BL0381 3.825% 10/01/28	04/01/2025	Paydown	XXX	5,779,073	5,779,073	5,786,297	5,777,034		2,038		2,038		5,779,073				74,297	10/01/2028	1.A
3140HR-M8-3	Fannie Mae FN BL0382 3.825% 10/01/28	04/01/2025	Paydown	XXX	6,742,252	6,742,252	6,750,679	6,739,874		2,378		2,378		6,742,252				86,680	10/01/2028	1.A
3140HR-NZ-2	Fannie Mae FN BL0407 4.020% 11/01/33	06/01/2025	Paydown	XXX	37,218	37,218	37,963	37,711		(493)		(493)		37,218				629	11/01/2033	1.A
3140HR-Q7-1	Fannie Mae FN BL0477 4.000% 11/01/28	06/01/2025	Paydown	XXX	29,199	29,199	29,372	29,230		(32)		(32)		29,199				491	11/01/2028	1.A
3140HR-WP-4	Fannie Mae FN BL0653 4.080% 12/01/32	06/01/2025	Paydown	XXX	10,843	10,843	10,850	10,849		(6)		(6)		10,843				186	12/01/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3140HR-WX-7	Fannie Mae FN BL0661 3.990% 11/01/33	06/01/2025	Paydown	XXX	71,148	71,148	71,315	71,276		(128)		(128)		71,148				1,194	11/01/2033	1.A
3140HR-YR-8	Fannie Mae FN BL0719 4.490% 12/01/48	06/01/2025	Paydown	XXX	9,257	9,257	9,500	9,454		(197)		(197)		9,257				175	12/01/2048	1.A
3140HR-ZK-2	Fannie Mae FN BL0745 4.090% 01/01/34	06/01/2025	Paydown	XXX	68,539	68,539	68,775	68,632		(93)		(93)		68,539				1,179	01/01/2034	1.A
3140HR-ZN-6	Fannie Mae FN BL0748 4.090% 01/01/34	06/01/2025	Paydown	XXX	14,230	14,230	14,279	14,268		(38)		(38)		14,230				245	01/01/2034	1.A
3140HR-ZX-4	Fannie Mae FN BL0757 4.110% 02/01/31	06/01/2025	Paydown	XXX	20,593	20,593	20,728	20,660		(67)		(67)		20,593				356	02/01/2031	1.A
3140HS-2E-0	Fannie Mae FN BL1672 3.960% 02/01/31	06/01/2025	Paydown	XXX	12,438	12,438	12,570	12,508		(70)		(70)		12,438				207	02/01/2031	1.A
3140HS-4F-5	Fannie Mae FN BL1721 3.770% 03/01/31	06/01/2025	Paydown	XXX	5,618	5,618	5,734	5,682		(64)		(64)		5,618				89	03/01/2031	1.A
3140HS-BH-3	Fannie Mae FN BL0939 4.300% 12/01/36	06/01/2025	Paydown	XXX	6,419	6,419	6,423	6,315		104		104		6,419				116	12/01/2036	1.A
3140HS-BN-0	Fannie Mae FN BL0944 3.930% 01/01/31	06/01/2025	Paydown	XXX	30,133	30,133	30,161	30,144		(11)		(11)		30,133				498	01/01/2031	1.A
3140HS-CA-7	Fannie Mae FN BL0964 4.240% 12/01/33	06/01/2025	Paydown	XXX	9,538	9,538	9,606	9,584		(46)		(46)		9,538				170	12/01/2033	1.A
3140HS-CK-5	Fannie Mae FN BL0973 4.270% 12/01/33	06/01/2025	Paydown	XXX	8,499	8,499	8,573	8,535		(36)		(36)		8,499				153	12/01/2033	1.A
3140HS-HC-8	Fannie Mae FN BL1126 4.000% 01/01/29	06/01/2025	Paydown	XXX	16,299	16,299	16,309	16,284		15		15		16,299				274	01/01/2029	1.A
3140HS-P7-0	Fannie Mae FN BL1345 4.770% 01/01/49	06/01/2025	Paydown	XXX	4,071	4,071	4,183	4,089		(18)		(18)		4,071				82	01/01/2049	1.A
3140HS-PQ-8	Fannie Mae FN BL1330 3.880% 01/01/34	06/01/2025	Paydown	XXX	22,244	22,244	22,461	22,395		(151)		(151)		22,244				363	01/01/2034	1.A
3140HS-QQ-7	Fannie Mae FN BL1362 3.800% 01/01/34	06/01/2025	Paydown	XXX	18,076	18,076	18,076	18,076						18,076				289	01/01/2034	1.A
3140HS-RA-1	Fannie Mae FN BL1380 3.950% 02/01/34	06/01/2025	Paydown	XXX	16,196	16,196	16,246	16,231		(36)		(36)		16,196				269	02/01/2034	1.A
3140HS-RS-2	Fannie Mae FN BL1396 4.280% 01/01/39	06/01/2025	Paydown	XXX	4,240	4,240	4,349	4,323		(82)		(82)		4,240				76	01/01/2039	1.A
3140HS-RV-5	Fannie Mae FN BL1399 3.785% 01/01/31	06/01/2025	Paydown	XXX	83,702	83,702	84,186	83,964		(261)		(261)		83,702				1,333	01/01/2031	1.A
3140HS-U4-1	Fannie Mae FN BL1502 4.080% 02/01/49	06/01/2025	Paydown	XXX	25,035	25,035	25,488	25,371		(336)		(336)		25,035				426	02/01/2049	1.A
3140HS-UZ-2	Fannie Mae FN BL1499 3.680% 02/01/31	06/01/2025	Paydown	XXX	16,531	16,531	16,647	16,593		(62)		(62)		16,531				256	02/01/2031	1.A
3140HS-VB-4	Fannie Mae FN BL1509 3.725% 02/01/34	06/01/2025	Paydown	XXX	23,030	23,030	23,159	23,114		(84)		(84)		23,030				361	02/01/2034	1.A
3140HS-WW-7	Fannie Mae FN BL1560 3.980% 02/01/31	06/01/2025	Paydown	XXX	37,199	37,199	37,408	37,299		(101)		(101)		37,199				623	02/01/2031	1.A
3140HS-X6-3	Fannie Mae FN BL1600 3.660% 03/01/31	06/01/2025	Paydown	XXX	6,301	6,301	6,354	6,331		(29)		(29)		6,301				97	03/01/2031	1.A
3140HS-XN-6	Fannie Mae FN BL1584 3.890% 02/01/34	06/01/2025	Paydown	XXX	9,700	9,700	9,804	9,763		(63)		(63)		9,700				159	02/01/2034	1.A
3140HS-ZC-8	Fannie Mae FN BL1638 3.740% 02/01/30	06/01/2025	Paydown	XXX	3,141	3,141	3,170	3,147		(6)		(6)		3,141				49	02/01/2030	1.A
3140HT-2V-0	Fannie Mae FN BL2587 3.960% 06/01/49	06/01/2025	Paydown	XXX	1,927	1,927	1,957	1,950		(22)		(22)		1,927				32	06/01/2049	1.A
3140HT-C4-9	Fannie Mae FN BL1890 3.500% 05/01/34	06/01/2025	Paydown	XXX	29,275	29,275	29,728	29,579		(304)		(304)		29,275				431	05/01/2034	1.A
3140HT-EC-9	Fannie Mae FN BL1930 3.760% 03/01/37	06/01/2025	Paydown	XXX	6,695	6,695	7,282	7,110		(415)		(415)		6,695				106	03/01/2037	1.A
3140HT-M6-3	Fannie Mae FN BL2180 3.370% 06/01/34	06/01/2025	Paydown	XXX	37,875	37,875	37,916	37,910		(35)		(35)		37,875				537	06/01/2034	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 BL2213																			
3140HT-N7-0	3.340% 05/01/34	06/01/2025	Paydown	XXX	4,051	4,051	4,053	4,053		(3)		(3)		4,051				57	05/01/2034	1.A
	Fannie Mae FN BL2185																			
3140HT-NB-1	4.070% 05/01/49	06/01/2025	Paydown	XXX	4,330	4,330	4,419	4,404		(74)		(74)		4,330				74	05/01/2049	1.A
	Fannie Mae FN BL2339																			
3140HT-S5-9	3.340% 05/01/34	06/01/2025	Paydown	XXX	48,608	48,608	48,410	48,492		116		116		48,608				683	05/01/2034	1.A
	Fannie Mae FN BL2340																			
3140HT-S6-7	3.370% 05/01/29	06/01/2025	Paydown	XXX	12,312	12,312	12,377	12,311		1		1		12,312				174	05/01/2029	1.A
	Fannie Mae FN BL2393																			
3140HT-UT-4	3.590% 05/01/34	06/01/2025	Paydown	XXX	4,908	4,908	5,037	4,998		(89)		(89)		4,908				74	05/01/2034	1.A
	Fannie Mae FN BL2506																			
3140HT-YC-7	3.830% 05/01/49	06/01/2025	Paydown	XXX	12,971	12,971	13,141	13,111		(141)		(141)		12,971				209	05/01/2049	1.A
	Fannie Mae FN BL2507																			
3140HT-YD-5	3.830% 05/01/49	06/01/2025	Paydown	XXX	28,687	28,687	29,064	28,998		(311)		(311)		28,687				462	05/01/2049	1.A
	Fannie Mae FN BL2556																			
3140HT-ZW-2	3.370% 06/01/34	06/01/2025	Paydown	XXX	21,508	21,508	21,528	21,526		(18)		(18)		21,508				305	06/01/2034	1.A
	Fannie Mae FN BL2761																			
3140HU-B7-0	3.950% 06/01/49	06/01/2025	Paydown	XXX	29,171	29,171	29,772	29,628		(457)		(457)		29,171				485	06/01/2049	1.A
	Fannie Mae FN BL2763																			
3140HU-B9-6	3.990% 06/01/49	06/01/2025	Paydown	XXX	23,079	23,079	23,670	23,513		(435)		(435)		23,079				387	06/01/2049	1.A
	Fannie Mae FN BL3015																			
3140HU-K5-4	3.720% 07/01/49	06/01/2025	Paydown	XXX	14,921	14,921	12,839	12,946		1,975		1,975		14,921				231	07/01/2049	1.A
	Fannie Mae FN BL3695																			
3140HV-C9-3	3.460% 08/01/49	06/01/2025	Paydown	XXX	13,267	13,267	13,408	13,390		(123)		(123)		13,267				187	08/01/2049	1.A
	Fannie Mae FN BL4631																			
3140HW-ED-0	3.180% 09/01/42	06/01/2025	Paydown	XXX	6,096	6,096	6,100	6,090		6		6		6,096				82	09/01/2042	1.A
	Fannie Mae FN BL5243																			
3140HW-ZH-8	3.020% 01/01/38	06/01/2025	Paydown	XXX	1,823	1,823	1,823	1,823						1,823				23	01/01/2038	1.A
	Fannie Mae FN BL5244																			
3140HW-ZJ-4	3.020% 01/01/38	06/01/2025	Paydown	XXX	576	576	576	576						576				7	01/01/2038	1.A
	Fannie Mae FN BL6148																			
3140HX-ZN-3	2.680% 04/01/50	06/01/2025	Paydown	XXX	6,519	6,519	6,654	6,633		(113)		(113)		6,519				73	04/01/2050	1.A
	Fannie Mae FN BL6371																			
3140HY-CH-9	2.510% 02/01/48	06/01/2025	Paydown	XXX	2,750	2,750	2,765	2,763		(14)		(14)		2,750				29	02/01/2048	1.A
	Fannie Mae FN BL6427																			
3140HY-D9-6	2.600% 04/01/50	06/01/2025	Paydown	XXX	6,040	6,040	6,165	6,141		(101)		(101)		6,040				66	04/01/2050	1.A
	Fannie Mae FN BS1289																			
3140LB-NF-6	2.170% 03/01/51	06/01/2025	Paydown	XXX	15,080	15,080	15,127	15,120		(40)		(40)		15,080				138	03/01/2051	1.A
	Fannie Mae FN BS3190																			
3140LD-RL-5	2.490% 09/01/51	06/01/2025	Paydown	XXX	4,469	4,469	4,561	4,552		(83)		(83)		4,469				47	09/01/2051	1.A
	Fannie Mae FN BS3459																			
3140LD-ZZ-5	2.420% 10/01/51	06/01/2025	Paydown	XXX	20,989	20,989	21,422	21,379		(390)		(390)		20,989				214	10/01/2051	1.A
	Fannie Mae FN BS4469																			
3140LE-6F-9	2.260% 01/01/37	06/01/2025	Paydown	XXX	15,232	15,232	15,109	15,131		100		100		15,232				145	01/01/2037	1.A
	Fannie Mae FN BS5364																			
3140LF-6A-7	3.780% 04/01/52	06/01/2025	Paydown	XXX	4,812	4,812	4,911	4,899		(87)		(87)		4,812				76	04/01/2052	1.A
3140LF-CG-7	FNMA 2.550% 01/01/40	05/01/2025	No Broker	XXX	1,002,182	1,002,182	1,002,182							1,002,182				142	01/01/2040	1.A
3140LF-CG-7	FNMA 2.550% 01/01/40	06/01/2025	Paydown	XXX	3,202	3,202	3,200			2		2		3,202				17	01/01/2040	1.A
	Fannie Mae FN BS4813																			
3140LF-K3-7	2.940% 03/01/52	06/01/2025	Paydown	XXX	10,369	10,369	10,583	10,564		(195)		(195)		10,369				127	03/01/2052	1.A
	Fannie Mae FN BS4979																			
3140LF-Q9-8	3.150% 03/01/40	06/01/2025	Paydown	XXX	1,869	1,869	1,869							1,869				7	03/01/2040	1.A
	Fannie Mae FN BS5057																			
3140LF-TP-9	3.920% 06/01/42	06/01/2025	Paydown	XXX	8,207	8,207	8,212	8,202		5		5		8,207				135	06/01/2042	1.A
	Fannie Mae FN BS5402																			
3140LG-AC-6	3.680% 04/01/52	06/01/2025	Paydown	XXX	8,322	8,322	8,410	8,399		(77)		(77)		8,322				128	04/01/2052	1.A
	Fannie Mae FN BS5909																			
3140LG-R7-9	4.350% 07/01/52	06/01/2025	Paydown	XXX	3,594	3,594	3,686	3,680		(86)		(86)		3,594				66	07/01/2052	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
3140LG-VC-3	Fannie Mae N N 4.230% 07/01/39	06/01/2025	Paydown	XXX	3,084	3,084	2,810	2,831		252		252		3,084				55	07/01/2039	1.A
3140LG-WG-3	Fannie Mae FN BS6046 4.570% 07/01/52	06/01/2025	Paydown	XXX	1,632	1,632	1,669	1,667		(35)		(35)		1,632				31	07/01/2052	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
3140NU-LK-3	FNMA MF 30/15 FNMA MF 30/15 5.300% 01/	06/01/2025	Paydown	XXX	3,095	3,095	3,121	3,121		(25)		(25)		3,095				69	01/01/2054	1.A
3142AC-D2-2	Freddie Mac FR WA4820 3.850% 01/01/53	06/01/2025	Paydown	XXX	17,363	17,363	15,140	15,260		2,103		2,103		17,363				281	01/01/2053	1.A
35563C-AA-6	Freddie Mac Military Housing B FMMHR 201	06/25/2025	Paydown	XXX	427,519	427,519	485,360	478,638		(51,119)		(51,119)		427,519				8,112	11/25/2055	1.A
35563C-AJ-7	Freddie Mac Military Housing B FMMHR 201	06/25/2025	Paydown	XXX	47,472	47,472	51,423	50,901		(3,428)		(3,428)		47,472				1,024	10/25/2052	1.A
35563C-AJ-7	Freddie Mac Military Housing B FMMHR 201	05/25/2025	Paydown	XXX	117,197	117,197	126,950	125,661		(8,464)		(8,464)		117,197				1,890	10/25/2052	1.B
35563C-AM-0	Freddie Mac Military Housing B FMMHR 201	06/25/2025	Paydown	XXX	33,606	33,606	36,252	35,821		(2,215)		(2,215)		33,606				595	10/25/2052	1.A
35563C-AS-7	Freddie Mac Military Housing B FMMHR 201	06/25/2025	Paydown	XXX	32,285	32,285	37,822	37,163		(4,878)		(4,878)		32,285				720	11/25/2052	1.A
35563C-AS-7	Freddie Mac Military Housing B FMMHR 201	05/25/2025	Paydown	XXX	64,042	64,042	75,024	73,718		(9,676)		(9,676)		64,042				1,101	11/25/2052	1.B
35563C-AV-0	Freddie Mac Military Housing B FMMHR 201	06/25/2025	Paydown	XXX	65,447	65,447	71,102	70,197		(4,750)		(4,750)		65,447				1,237	11/25/2052	1.A
35563P-HJ-1	Freddie Mac - SCRT SCRT 2018-4 MZ 3.50	01/01/2025	No Broker	XXX	(57,638)	(57,638)	(57,638)	(51,563)						(57,638)					03/25/2058	1.A
45203L-CX-9	ILLINOIS HSG DEV AUTH IL ILSMFH 3.07 06/	05/01/2025	Paydown	XXX	4,088	4,088	4,088	4,088		1		1		4,088				48	06/01/2036	1.A FE
45203L-CX-9	ILLINOIS HSG DEV AUTH IL ILSMFH 3.07 06/	06/01/2025	Paydown	XXX	1,953	1,953	1,953	1,953						1,953				30	06/01/2036	1.B FE
496444-AA-8	KINGSPORT TENN HSG & REDEV AUT TN KINMFH	06/01/2025	Paydown	XXX	8,960	8,960	8,960	8,960						8,960				138	01/01/2037	1.B FE
51766C-AA-8	LAVMFH 4.10 07/01/2039 LAVMFH 4.10 07/01	05/01/2025	Paydown	XXX	13,612	13,612	13,612	13,612						13,612				212	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	6,394	6,394	6,394	6,394						6,394				133	06/01/2039	1.B FE
610758-AA-2	MONROE CNTY NY INDL DEV AGY MF 610758AA2	05/01/2025	Paydown	XXX	5,934	5,934	5,934	5,934						5,934				110	11/01/2040	1.A FE
610758-AA-2	MONROE CNTY NY INDL DEV AGY MF 610758AA2	06/01/2025	Paydown	XXX	2,502	2,502	2,502	2,502						2,502				61	11/01/2040	1.B FE
682906-BM-3	OWENS CORNING CA ONTMFH 3.39 04/01/2036	06/01/2025	Paydown	XXX	2,979	2,979	2,979	2,979						2,979				42	04/01/2036	1.B FE
88275L-AA-4	TX DEPT HSG & CMTY AFF POST OA TX TXSMFH	06/01/2025	Paydown	XXX	11,772	11,772	12,080	11,984		(213)		(213)		11,772				173	08/01/2036	1.B FE
1049999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)					20,713,353	20,713,353	20,798,675	19,780,509		(68,331)		(68,331)		20,713,353				268,765	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)																				
02660T-EK-5	American Home Mortgage Investm AHM 2005-	06/25/2025	Paydown	XXX	72,269	72,269	59,877	60,089		12,180		12,180		72,269				1,085	09/25/2045	1.A FM
02660T-GS-6	American Home Mortgage Investm AHM 2005-	06/25/2025	Paydown	XXX	1,997	1,997	1,589	1,658		339		339		1,997				17	11/25/2045	1.A FM
03465G-AA-4	Angel Oak Mortgage Trust AOMT 2023-2 A1	06/01/2025	Paydown	XXX	105,762	105,762	100,062	101,615		4,147		4,147		105,762				1,923	10/25/2067	1.A FE
03465G-AB-2	Angel Oak Mortgage Trust AOMT 2023-2 A2	06/01/2025	Paydown	XXX	143,168	143,168	134,138	136,406		6,762		6,762		143,168				2,603	10/25/2067	1.C FE
03465H-AC-8	Angel Oak Mortgage Trust AOMT 2021-5 A3	06/01/2025	Paydown	XXX	38,235	38,235	32,930	33,929		4,306		4,306		38,235				227	07/25/2066	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
03465J-AB-6	Angel Oak Mortgage Trust AOMT 2021-6 A2	06/01/2025	Paydown	XXX	19,618	19,618	15,499	15,983		3,636		3,636		19,618				128	09/25/2066	1.A FM
03465W-AB-7	Angel Oak Mortgage Trust AOMT 2023-1 A2	06/01/2025	Paydown	XXX	224,386	224,386	215,284	217,271		7,115		7,115		224,386				4,402	09/26/2067	1.C FE
034932-AB-9	ANGEL OAK MORTGAGE TRUST AOMT.. 5.856%	06/01/2025	Paydown	XXX	57,073	57,073	57,073	57,073						57,073				1,347	10/25/2069	1.C FE
034932-AC-7	Angel Oak Mortgage Trust 6.008% 10/25/	06/01/2025	Paydown	XXX	203,322	203,322	203,321	203,322						203,322				4,923	10/25/2069	1.F FE
066940-AB-3	Barclays Mortgage Loan Trust BARC 2023-N	06/25/2025	Paydown	XXX	153,576	153,576	153,574	153,576						153,576				4,089	01/25/2063	1.A FE
10569U-AA-3	BRAVO Residential Funding Trus BRAVO 202	06/01/2025	Paydown	XXX	377,921	377,921	377,914	377,914		6		6		377,921				13,157	06/25/2063	1.A FE
10569Y-AB-3	BRAVO Residential Funding Trus NQM4 A2 Y	06/25/2025	Paydown	XXX	76,182	76,182	76,181	76,182						76,182				2,098	05/25/2063	1.C FE
10570N-AA-6	BRAVO Residential Funding Trus CES1 A1A	06/01/2025	Paydown	XXX	689,975	689,975	689,975	689,975						689,975				18,117	04/25/2054	1.A FE
105925-AC-5	BRAVO Residential Funding Trus SERIES 20	06/01/2025	Paydown	XXX	352,351	352,351	352,348	352,345		6		6		352,351				8,697	06/25/2064	1.F FE
105933-AA-3	BRAVO Residential Funding Trus BRAVO 202	06/01/2025	Paydown	XXX	107,571	107,571	102,854	103,836		3,736		3,736		107,571				1,837	05/25/2062	1.A FE
12646U-AA-6	Credit Suisse Mortgage Trust CSMC 2013-I	06/01/2025	Paydown	XXX	10,433	10,433	9,833	10,226		207		207		10,433				99	03/25/2043	1.A FM
12646W-AG-9	Credit Suisse Mortgage Trust CSMC 2013-I	06/01/2025	Paydown	XXX	4,548	4,548	4,213	4,416		132		132		4,548				47	04/25/2043	1.A FM
12646W-AH-7	Credit Suisse Mortgage Trust CSMC 2013-I	06/01/2025	Paydown	XXX	17,153	17,153	16,204	16,806		348		348		17,153				214	04/25/2043	1.A FM
126685-AF-3	Countrywide Home Equity Loan T CWHEL 200	06/16/2025	Paydown	XXX	5,087	5,087	4,095	4,890		197		197		5,087				99	11/15/2035	1.A FM
161546-HU-3	Chase Funding Mortgage Loan As CFAB 2004	06/01/2025	Paydown	XXX	10,963	10,963	10,196	10,698		265		265		10,963				218	11/25/2033	1.A FM
19648G-EQ-1	COLORADO ST HSG & FIN AUTH SF COSSFH 6.1	05/01/2025	Call 100.0000	XXX	220,000	220,000	220,000	220,000						220,000				6,785	11/01/2041	1.A FE
19648G-GT-3	COLORADO ST HSG & FIN AUTH SF N Y N 5	05/01/2025	Call 100.0000	XXX	190,000	190,000	190,000	190,000						190,000				5,282	11/01/2039	1.A FE
19648G-GU-0	COLORADO ST HSG & FIN AUTH SF N Y N 5	05/01/2025	Call 100.0000	XXX	240,000	240,000	240,000	240,000						240,000				6,900	11/01/2044	1.A FE
19648G-GV-8	COLORADO ST HSG & FIN AUTH SF N Y N 5	05/01/2025	Call 100.0000	XXX	50,000	50,000	50,000	50,000						50,000				1,470	05/01/2048	1.A FE
19688L-AC-6	COLT Funding LLC COLT 2022-5 A3 4.550%	06/01/2025	Paydown	XXX	137,015	137,015	134,419	134,648		2,368		2,368		137,015				2,670	03/25/2067	1.F FE
22757C-AA-0	Cross Mortgage Trust H7 A1 Y Y 5.585%	05/01/2025	Paydown	XXX	387,021	387,021	386,791	386,824		198		198		387,021				8,611	11/25/2069	1.A
22757C-AA-0	Cross Mortgage Trust H7 A1 Y Y 5.585%	06/01/2025	Paydown	XXX	151,676	151,676	151,585	151,598		77		77		151,676				4,236	11/25/2069	1.A FM
22757C-AD-4	Cross Mortgage Trust H7 A2 Y Y 5.818%	05/01/2025	Paydown	XXX	403,964	403,964	403,959	403,964						403,964				9,363	11/25/2069	1.A
22757C-AD-4	Cross Mortgage Trust H7 A2 Y Y 5.818%	06/01/2025	Paydown	XXX	158,316	158,316	158,314	158,316						158,316				4,605	11/25/2069	1.A FM
22757C-AE-2	Cross Mortgage Trust H7 A3 Y Y 5.970%	06/01/2025	Paydown	XXX	293,410	293,410	293,406	293,426		(16)		(16)		293,410				7,479	11/25/2069	1.F FE
22757H-AC-5	Cross Mortgage Trust SERIES 2024-H5 CLAS	06/01/2025	Paydown	XXX	200,213	200,213	200,211	200,269		(56)		(56)		200,213				5,124	08/26/2069	1.F FE
251513-BB-2	Deutsche Alt-A Securities INC DBALT 2006	06/01/2025	Paydown	XXX	15,713	15,713	14,831	14,831						14,831		882	882	335	10/25/2036	1.A FM
3137H6-L2-9	Freddie Mac OT FEDMFH 3.15 10/15/2036	06/16/2025	Call 100.0000	XXX	45,000	45,000	45,897	45,754		(20)		(20)		45,734		(734)	(734)	591	10/15/2036	1.B FE
31684D-AB-5	FIGRE Trust HE6 B Y Y 5.874% 12/25/54	06/01/2025	Paydown	XXX	184,928	184,928	184,925	184,925		3		3		184,928				4,528	12/25/2054	1.D 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
31684D-AC-3	FIGRE Trust HE6 C Y Y 5.974% 12/25/54	06/01/2025	Paydown	XXX	104,793	104,793	104,791	104,791		2		2		104,793				2,609	12/25/2054	1.G FE
31684F-AA-2	FIGRE Trust HE5 A N Y 5.440% 10/25/54	06/25/2025	Paydown	XXX	2,247,509	2,247,509	2,246,544	2,246,904		605		605		2,247,509				50,476	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	143,224	143,224	143,033	143,048		176		176		143,224				3,305	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	110,172	110,172	110,021	110,023		149		149		110,172				2,593	10/25/2054	1.G FE
31684G-AC-6	FIGRE Trust HE3 C Y Y 6.229% 07/25/54	06/25/2025	Paydown	XXX	13,393	13,393	13,443	13,431		(38)		(38)		13,393				351	07/25/2054	1.G FE
316927-AA-0	FIGRE Trust SERIES 2024-HE2 CLASS A 144A	06/25/2025	Paydown	XXX	43,424	43,424	43,885	43,872		(448)		(448)		43,424				1,144	05/25/2054	1.A FE
36168W-AB-7	GCAT GCAT 2022-NQM5 A2 5.710% 08/25/67	06/01/2025	Paydown	XXX	328,278	328,278	314,319	317,528		10,750		10,750		328,278				7,633	08/25/2067	1.B FM
36169D-AA-0	GCAT GCAT 2023-NQM2 A1 5.837% 11/25/67	06/01/2025	Paydown	XXX	148,652	148,652	146,980	147,167		1,486		1,486		148,652				3,603	11/25/2067	1.A FM
36169D-AB-8	GCAT GCAT 2023-NQM2 A2 6.243% 11/25/67	06/01/2025	Paydown	XXX	20,468	20,468	20,468	20,547		(79)		(79)		20,468				531	11/25/2067	1.A FM
36171F-AA-1	GCAT GCAT 2023-NQM4 A1 4.250% 05/25/67	05/01/2025	Paydown	XXX	331,565	331,565	303,159	303,986		27,578		27,578		331,565				5,132	05/25/2067	1.A FE
36171F-AA-1	GCAT GCAT 2023-NQM4 A1 4.250% 05/25/67	06/01/2025	Paydown	XXX	154,206	154,206	140,995	141,380		12,826		12,826		154,206				3,277	05/25/2067	1.A FM
36171F-AB-9	GCAT GCAT 2023-NQM4 A2 4.250% 05/25/67	06/01/2025	Paydown	XXX	24,272	24,272	21,888	21,957		2,316		2,316		24,272				420	05/25/2067	1.C FE
36171F-AC-7	GCAT GCAT 2023-NQM4 A3 4.250% 05/25/67	06/01/2025	Paydown	XXX	24,272	24,272	21,396	21,478		2,794		2,794		24,272				420	05/25/2067	1.F FE
36249B-AD-2	GSAA Home Equity Trust GSAA 2007-7 A4	06/25/2025	Paydown	XXX	70,241	70,241	60,965	71,462		(1,222)		(1,222)		70,241				864	07/25/2037	1.A FM
36831C-AB-8	GCAT SERIES 2024-NQM2 CLASS A2 144A 6	06/01/2025	Paydown	XXX	232,181	232,181	232,179	232,181						232,181				6,018	06/25/2059	1.C FE
37353P-LV-9	GEORGIA ST HSG & FIN AUTH GASHSG 5.2 12/	04/01/2025	Call 100.0000	XXX	410,000	410,000	410,000	410,000						410,000				7,107	12/01/2048	1.A FE
43792O-AC-5	HOMES TRUST AFC2 A1 Y Y 5.576% 10/25/5	06/01/2025	Paydown	XXX	275,828	275,828	275,823	275,823		5		5		275,828				6,234	10/25/2059	1.A FE
43792O-AD-3	HOMES TRUST AFC2 A2 Y Y 5.830% 10/25/5	06/01/2025	Paydown	XXX	60,489	60,489	60,488	60,489						60,489				1,429	10/25/2059	1.C FE
43792O-AE-1	HOMES TRUST AFC2 A3 Y Y 5.982% 10/25/5	06/01/2025	Paydown	XXX	114,348	114,348	114,347	114,348						114,348				2,773	10/25/2059	1.F FE
45129Y-3V-6	IDAHO HOUSING AND FINANCE ASSO 45129Y3V6	04/01/2025	Call 100.0000	XXX	110,000	110,000	109,890	109,895		1		1		109,896		104	104	4,713	07/01/2038	1.B FE
45129Y-3W-4	IDAHO HOUSING AND FINANCE ASSO 45129Y3W4	04/01/2025	Call 100.0000	XXX	65,000	65,000	64,743	64,752		2		2		64,753		247	247	2,865	07/01/2043	1.B FE
45129Y-4D-5	IDAHO HOUSING AND FINANCE ASSO IDSSFH 6	05/01/2025	Call 100.0000	XXX	145,000	145,000	145,000	145,000						145,000				6,827	01/01/2054	1.B FE
45129Y-5P-7	IDAHO HOUSING AND FINANCE ASSO IDGEN 5	05/01/2025	Call 100.0000	XXX	305,000	305,000	305,000	305,000						305,000				12,897	07/01/2049	1.B FE
45203M-VF-5	ILLINOIS ST HSG DEV AUTH REVEN ILSHSG 6	04/01/2025	Call 100.0000	XXX	20,000	20,000	20,000	20,000						20,000				628	10/01/2049	1.A FE
45203M-XF-3	IL HOUSING DEV AUTH 2024B ILHDV 5.914%	04/01/2025	Call 100.0000	XXX	360,000	360,000	360,000	360,000						360,000				10,645	04/01/2054	1.A FE
45203M-YG-0	ILLINOIS ST HSG DEV AUTH REVEN SERIES D	04/01/2025	Call 100.0000	XXX	425,000	425,000	425,000	425,000						425,000				13,071	10/01/2054	1.A FE
45276K-AA-5	Imperial Fund LLC IMPRL 2022-NQM3 A1 4	05/01/2025	Paydown	XXX	27,061	27,061	27,061	27,223		(162)		(162)		27,061				425	05/25/2067	1.A FE
45276K-AA-5	Imperial Fund LLC IMPRL 2022-NQM3 A1 4	06/01/2025	Paydown	XXX	4,178	4,178	4,178	4,203		(25)		(25)		4,178				92	05/25/2067	1.A FM
45669W-AC-0	IndyMac INDX Mortgage Loan Tru INDX 2007	06/25/2025	Paydown	XXX	72,498	72,498	62,068	60,778		11,720		11,720		72,498				989	08/25/2037	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
465976-AB-4	JP Morgan Mortgage Trust JPMMT 2022-LTV1	06/01/2025	Paydown	XXX	16,445	16,445	16,101	16,156		289		289		16,445				231	07/25/2052	1.B FM
465983-AC-8	JP Morgan Mortgage Trust NQM1 A3 Y Y 5	06/01/2025	Paydown	XXX	259,865	259,865	259,863	259,863		2		2		259,865				6,419	02/25/2064	1.G FE
46654W-BS-9	JP Morgan Mortgage Trust JPMMT 2022-1 A1	06/01/2025	Paydown	XXX	73,649	73,649	70,772	70,956		2,694		2,694		73,649				778	07/25/2052	1.A FM
46655G-AC-9	JP Morgan Mortgage Trust JPMMT 2022-4 A2	06/01/2025	Paydown	XXX	261,358	261,358	236,693	238,259		23,099		23,099		261,358				3,094	10/25/2052	1.A FM
46655K-AD-8	JP Morgan Mortgage Trust JPMMT 2022-6 A3	06/01/2025	Paydown	XXX	249,291	249,291	225,764	224,568		24,723		24,723		249,291				4,544	11/25/2052	1.A FM
46655N-AB-6	JP Morgan Mortgage Trust JPMMT 2022-7 1A	06/01/2025	Paydown	XXX	232,731	232,731	206,440	207,636		25,094		25,094		232,731				3,066	12/25/2052	1.A FM
46655V-BU-5	JP Morgan Mortgage Trust JPMMT 2022-8 A1	06/01/2025	Paydown	XXX	57,324	57,324	55,192	55,392		1,932		1,932		57,324				1,123	01/25/2053	1.A FM
46659A-AA-2	JP MORGAN MORTGAGE TRUST JPMMT 6.000%	05/01/2025	Paydown	XXX	136,484	136,484	136,314	136,314		171		171		136,484				3,105	04/25/2055	1.A FE
46659A-AA-2	JP MORGAN MORTGAGE TRUST JPMMT 6.000%	06/01/2025	Paydown	XXX	82,463	82,463	82,360	82,360		103		103		82,463				2,474	04/25/2055	1.A FM
46659A-AT-1	JP Morgan Mortgage Trust 6.225% 04/25/	06/01/2025	Paydown	XXX	212,632	212,632	212,413	212,413		219		219		212,632				5,621	04/25/2055	1.B FE
46659A-AU-8	JP Morgan Mortgage Trust 6.000% 04/25/	06/01/2025	Paydown	XXX	461,980	461,980	459,381	459,392		2,587		2,587		461,980				11,772	04/25/2055	1.B FE
525221-EM-5	Lehman XS Trust LXS 2005-7N 1A1A 4.974	06/25/2025	Paydown	XXX	10,029	10,029	8,968	9,247		782		782		10,029				182	12/25/2035	1.A FM
550786-AS-6	LVII RESECURITIZATION TRUST LV LVII 2009	06/01/2025	Paydown	XXX	208,212	208,212	126,480	185,548						185,548		22,664	22,664	4,647	11/25/2037	1.A FM
57586N-MW-8	MASSACHUSETTS ST HSG FIN AGY MA MASHSG 4	05/01/2025	Call 100.0000	XXX	80,000	80,000	80,000	80,000						80,000				1,343	12/01/2027	1.C FE
585494-AA-5	Mello Mortgage Capital Accepta MELLO 202	06/01/2025	Paydown	XXX	174,353	174,353	147,470	149,329		25,025		25,025		174,353				1,843	06/25/2051	1.A FM
59982D-AA-7	MILL CITY MORTGAGE LOAN TRUST 3.000% 0	06/02/2025	Paydown	XXX	103,329	103,329	93,781	103,515		(186)		(186)		103,329				2,088	08/01/2069	2.C FE
59992O-AA-3	Mill City Mortgage Trust SERIES 2024-RS1	06/01/2025	Paydown	XXX	113,178	113,178	104,683	103,477		9,701		9,701		113,178				2,070	11/01/2069	2.C FE
60637G-EX-3	MISSOURI HOUSING DEV COMMISSIO MOSSFH	05/01/2025	Call 100.0000	XXX	20,000	20,000	20,000	20,000						20,000				450	11/01/2049	1.B FE
60637G-EY-1	MISSOURI HOUSING DEV COMMISSIO MOSSFH	05/01/2025	Call 100.0000	XXX	15,000	15,000	15,000	15,000						15,000				341	11/01/2054	1.B FE
64469D-VP-3	NEW HAMPSHIRE ST HSG FIN AUTH NH NHSSFH	04/28/2025	Call 100.0000	XXX	110,000	110,000	110,000	110,000						110,000				3,830	07/01/2029	1.B FE
64831V-AB-8	New Residential Mortgage Loan NRZT 2022-	06/01/2025	Paydown	XXX	23,315	23,315	23,011	23,335		(20)		(20)		23,315				607	11/25/2052	1.C FE
670843-AA-9	Onslow Bay Financial LLC OBX 2023-NQM2 A	06/01/2025	Paydown	XXX	223,294	223,294	222,841	223,670		(376)		(376)		223,294				5,629	01/25/2062	1.A FE
670843-AB-7	Onslow Bay Financial LLC OBX 2023-NQM2 A	06/01/2025	Paydown	XXX	26,724	26,724	26,695	26,792		(68)		(68)		26,724				716	01/25/2062	1.C FE
67117P-AA-1	Onslow Bay Financial LLC OBX 2023-NQM3 A	05/01/2025	Paydown	XXX	665,882	665,882	665,882	665,882						665,882				14,186	02/25/2063	1.A FE
67117P-AA-1	Onslow Bay Financial LLC OBX 2023-NQM3 A	06/01/2025	Paydown	XXX	111,266	111,266	111,266	111,266						111,266				3,309	02/25/2063	1.A FM
67117P-AB-9	Onslow Bay Financial LLC OBX 2023-NQM3 A	06/01/2025	Paydown	XXX	215,161	215,161	215,084	215,161						215,161				5,282	02/25/2063	1.C FE
67117V-AA-8	Onslow Bay Financial LLC OBX 2023-NQM6 A	05/01/2025	Paydown	XXX	187,674	187,674	187,672	187,672		2		2		187,674				4,573	07/25/2063	1.A FE
67117V-AA-8	Onslow Bay Financial LLC OBX 2023-NQM6 A	06/01/2025	Paydown	XXX	45,477	45,477	45,477	45,477						45,477				1,483	07/25/2063	1.A FM
67117V-AB-6	Onslow Bay Financial LLC OBX 2023-NQM6 A	06/01/2025	Paydown	XXX	596,574	596,574	596,567	596,567		7		7		596,574				16,347	07/25/2063	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
67118L-AA-9	Onslow Bay Financial LLC OBX 2022-NQM9 A	06/01/2025	Paydown	XXX	965,706	965,706	962,123	966,416		(710)		(710)		965,706				25,458	09/25/2062	1.A FE
67118L-AC-5	Onslow Bay Financial LLC OBX 2022-NQM9 A	06/01/2025	Paydown	XXX	100,985	100,985	99,235	99,761		1,224		1,224		100,985				2,662	09/25/2062	1.C FE
67118X-AA-3	Onslow Bay Financial LLC NQM6 A1 Y Y 6	05/01/2025	Paydown	XXX	592,695	592,695	592,689	592,689		6		6		592,695				14,510	02/25/2064	1.A FE
67118X-AA-3	Onslow Bay Financial LLC NQM6 A1 Y Y 6	06/01/2025	Paydown	XXX	278,105	278,105	278,103	278,103		3		3		278,105				8,965	02/25/2064	1.A FM
67118X-AB-1	Onslow Bay Financial LLC NQM6 A2 Y Y 6	06/01/2025	Paydown	XXX	174,160	174,160	174,158	174,158		2		2		174,160				4,879	02/25/2064	1.C FE
67119E-AC-0	Onslow Bay Financial LLC NQM11 A3 Y Y	06/01/2025	Paydown	XXX	289,653	289,653	289,652	289,770		(117)		(117)		289,653				7,436	06/25/2064	1.F FE
67119F-AA-1	Onslow Bay Financial LLC NQM7 A1 Y Y 6	05/01/2025	Paydown	XXX	990,737	990,737	990,733	990,737						990,737				23,281	03/25/2064	1.A FE
67119F-AA-1	Onslow Bay Financial LLC NQM7 A1 Y Y 6	06/01/2025	Paydown	XXX	234,166	234,166	234,165	234,166						234,166				7,310	03/25/2064	1.A FM
67119F-AB-9	Onslow Bay Financial LLC NQM7 A2 Y Y 6	06/01/2025	Paydown	XXX	151,223	151,223	151,223	151,223						151,223				3,899	03/25/2064	1.C FE
67120G-AD-0	Onslow Bay Financial LLC NQM16 A2 Y Y	05/01/2025	Paydown	XXX	102,964	102,964	102,962	102,962		2		2		102,964				2,249	10/25/2064	1.A
67120G-AD-0	Onslow Bay Financial LLC NQM16 A2 Y Y	06/01/2025	Paydown	XXX	44,864	44,864	44,863	44,863		1		1		44,864				1,286	10/25/2064	1.A FM
67120G-AE-8	Onslow Bay Financial LLC NQM16 A3 Y Y	06/01/2025	Paydown	XXX	63,931	63,931	63,931	63,932		(1)		(1)		63,931				1,881	10/25/2064	1.A FM
67120G-AE-8	Onslow Bay Financial LLC NQM16 A3 Y Y	05/01/2025	Paydown	XXX	146,723	146,723	146,723	146,725		(2)		(2)		146,723				3,290	10/25/2064	1.F FE
673911-AD-5	ONSLOW BAY FINANCIAL LLC OBX 2 5.863%	06/01/2025	Paydown	XXX	96,459	96,459	96,458	96,459						96,459				2,379	11/25/2064	1.C FE
673911-AE-3	ONSLOW BAY FINANCIAL LLC OBX 2 6.015%	06/01/2025	Paydown	XXX	188,094	188,094	188,093	188,109		(15)		(15)		188,094				4,760	11/25/2064	1.F FE
673913-AB-5	Onslow Bay Financial LLC 5.662% 10/25/	06/01/2025	Paydown	XXX	161,653	161,653	161,652	161,653						161,653				3,646	10/25/2064	1.C FE
673913-AC-3	Onslow Bay Financial LLC 5.865% 10/25/	06/01/2025	Paydown	XXX	242,479	242,479	242,479	242,479						242,479				5,666	10/25/2064	1.F FE
673919-AB-2	Onslow Bay Financial LLC NQM5 A2 Y Y 6	06/01/2025	Paydown	XXX	232,774	232,774	232,771	232,774						232,774				6,523	06/25/2063	1.C FE
673919-AL-0	Onslow Bay Financial LLC NQM5 A1A Y Y	05/01/2025	Paydown	XXX	269,946	269,946	269,942	269,946						269,946				6,926	06/25/2063	1.A FE
673919-AL-0	Onslow Bay Financial LLC NQM5 A1A Y Y	06/01/2025	Paydown	XXX	84,534	84,534	84,533	84,534						84,534				2,776	06/25/2063	1.A FM
67448P-AC-7	Onslow Bay Financial LLC SERIES 2024-NQM	06/25/2025	Paydown	XXX	62,453	62,453	62,453	62,453						62,453				1,520	07/25/2064	1.F FE
67449D-AB-5	Onslow Bay Financial LLC NQM15 A2 Y Y	05/01/2025	Paydown	XXX	131,304	131,304	131,303	131,304						131,304				2,663	10/25/2064	1.A
67449D-AB-5	Onslow Bay Financial LLC NQM15 A2 Y Y	06/01/2025	Paydown	XXX	41,089	41,089	41,089	41,089						41,089				1,144	10/25/2064	1.A FM
67449D-AC-3	Onslow Bay Financial LLC NQM15 A3 Y Y	06/01/2025	Paydown	XXX	57,334	57,334	57,334	57,335		(1)		(1)		57,334				1,640	10/25/2064	1.A FM
67449D-AC-3	Onslow Bay Financial LLC NQM15 A3 Y Y	05/01/2025	Paydown	XXX	183,214	183,214	183,214	183,218		(4)		(4)		183,214				3,818	10/25/2064	1.F FE
67756Q-5Q-6	OHIO ST HSG FIN AGY RESIDENTIA OHSHSG 6	06/01/2025	Call 100.0000	XXX	30,000	30,000	30,000	30,000						30,000				1,370	09/01/2053	1.B FE
69377T-AB-2	PRKCM Trust PRKCM 2022-AFC2 A2 5.993%	06/01/2025	Paydown	XXX	83,407	83,407	83,407	84,018		(611)		(611)		83,407				2,044	08/25/2057	1.C FE
73015C-AA-1	PMT Loan Trust 6.000% 12/25/59	06/01/2025	Paydown	XXX	293,078	293,078	294,589	294,588		(1,510)		(1,510)		293,078				7,042	12/25/2059	1.A FE
73015C-BD-4	PMT Loan Trust INV2 A28 Y Y 6.000% 12/	06/01/2025	Paydown	XXX	328,853	328,853	329,316	329,314		(460)		(460)		328,853				7,901	12/25/2059	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
74938F-AW-8	Woodward Capital Management RCKT 2022-1	06/01/2025	Paydown	XXX	125,297	125,297	121,832	122,173		3,124		3,124		125,297				1,242	01/25/2052	1.A FM
74939F-AA-5	Woodward Capital Management CES4 A1A Y Y	05/01/2025	Paydown	XXX	670,815	670,815	670,807	670,807		8		8		670,815				15,464	06/25/2044	1.A FE
74939F-AA-5	Woodward Capital Management CES4 A1A Y Y	06/01/2025	Paydown	XXX	354,299	354,299	354,295	354,295		4		4		354,299				10,889	06/25/2044	1.A FM
74939F-AB-3	Woodward Capital Management CES4 A1B Y Y	05/01/2025	Paydown	XXX	102,843	102,843	102,842	102,842		1		1		102,843				2,429	06/25/2044	1.A FE
74939F-AB-3	Woodward Capital Management CES4 A1B Y Y	06/01/2025	Paydown	XXX	54,318	54,318	54,317	54,317		1		1		54,318				1,710	06/25/2044	1.A FM
75410R-AS-5	Rate Mortgage Trust RATE 2022-J1 A17 2	06/01/2025	Paydown	XXX	44,088	44,088	42,249	42,381		1,707		1,707		44,088				461	01/25/2052	1.A FM
75410R-AU-0	Rate Mortgage Trust RATE 2022-J1 A19 3	06/01/2025	Paydown	XXX	51,744	51,744	51,073	51,126		619		619		51,744				649	01/25/2052	1.A FM
81743C-AE-5	SEQUOIA MORTGAGE TRUST 5 A5 Y Y 6.000%	05/01/2025	Paydown	XXX	1,532,058	1,532,058	1,523,440	1,523,440		8,619		8,619		1,532,058				34,334	06/25/2054	1.A FE
81743C-AE-5	SEQUOIA MORTGAGE TRUST 5 A5 Y Y 6.000%	06/01/2025	Paydown	XXX	667,857	667,857	664,100	664,100		3,757		3,757		667,857				20,036	06/25/2054	1.A FM
81743C-AV-7	SEQUOIA MORTGAGE TRUST 5 A20 Y Y 6.000	05/01/2025	Paydown	XXX	170,734	170,734	168,547	168,547		2,188		2,188		170,734				3,826	06/25/2054	1.A FE
81743C-AV-7	SEQUOIA MORTGAGE TRUST 5 A20 Y Y 6.000	06/01/2025	Paydown	XXX	74,427	74,427	73,473	73,473		954		954		74,427				2,233	06/25/2054	1.A FM
81743E-AU-5	Sequoia Mortgage Trust 6.000% 01/25/55	06/01/2025	Paydown	XXX	291,331	291,331	288,418			2,913		2,913		291,331				5,514	01/25/2055	1.A FE
81744Y-AA-4	Sequoia Mortgage Trust SEMT 2013-4 A1	06/01/2025	Paydown	XXX	4,015	4,015	3,592	3,891		125		125		4,015				39	04/25/2043	1.A FM
86359B-RC-7	STRUCTURED ASSET SECURITIES CO SASC 2004	06/01/2025	Paydown	XXX	22,434	22,434	22,659	22,414		21		21		22,434				534	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	(43,195)	(43,741)	(42,902)	(42,911)		(1,477)		(1,477)		(44,389)		1,194	1,194	55,762	10/27/2064	1.A
89183G-AA-4	Towd Point Mortgage Trust 4 A1A Y Y 4	03/01/2025	Paydown	XXX	43,741	43,741	42,902	42,911		830		830		43,741				483	10/27/2064	1.A
89183G-AB-2	Towd Point Mortgage Trust 4 A1B Y Y 4	05/01/2025	Paydown	XXX	161,139	161,139	156,942	156,981		4,158		4,158		161,139				2,722	10/27/2064	1.A
89183G-AB-2	Towd Point Mortgage Trust 4 A1B Y Y 4	06/01/2025	Paydown	XXX	67,254	67,254	65,502	65,518		1,735		1,735		67,254				1,490	10/27/2064	1.B FM
924922-AB-3	Verus Securitization Trust VERUS 2022-8	06/01/2025	Paydown	XXX	29,214	29,214	28,564	28,842		372		372		29,214				756	09/25/2067	1.B FE
92538N-AA-5	Verus Securitization Trust VERUS 2022-4	05/01/2025	Paydown	XXX	36,087	36,087	36,087	36,525		(438)		(438)		36,087				626	04/25/2067	1.A FE
92538N-AA-5	Verus Securitization Trust VERUS 2022-4	06/01/2025	Paydown	XXX	34,290	34,290	34,290	34,706		(416)		(416)		34,290				767	04/25/2067	1.A FM
92539D-AB-4	Verus Securitization Trust VERUS 2023-2	06/01/2025	Paydown	XXX	856,450	856,450	856,444	856,450						856,450				22,658	03/25/2068	1.C FE
92539G-AA-9	Verus Securitization Trust VERUS 2023-3	05/01/2025	Paydown	XXX	88,648	88,648	88,647	88,648						88,648				1,953	03/25/2068	1.A FE
92539G-AA-9	Verus Securitization Trust VERUS 2023-3	06/01/2025	Paydown	XXX	36,934	36,934	36,933	36,934						36,934				1,095	03/25/2068	1.A FM
92539G-AC-5	Verus Securitization Trust 3 A3 Y Y 6	05/01/2025	Paydown	XXX	11,082	11,082	11,186	11,184		(102)		(102)		11,082				278	03/25/2068	1.A
92539G-AC-5	Verus Securitization Trust 3 A3 Y Y 6	06/01/2025	Paydown	XXX	4,616	4,616	4,660	4,659		(43)		(43)		4,616				156	03/25/2068	1.A FM
92539T-AA-1	Verus Securitization Trust 4 A1 Y Y 5	05/01/2025	Paydown	XXX	233,998	233,998	233,994	233,994		4		4		233,998				5,191	05/25/2068	1.A FE
92539T-AA-1	Verus Securitization Trust 4 A1 Y Y 5	06/01/2025	Paydown	XXX	152,050	152,050	152,048	152,048		2		2		152,050				4,418	05/25/2068	1.A FM
92539T-AB-9	Verus Securitization Trust 4 A2 Y Y 6	06/01/2025	Paydown	XXX	631,647	631,647	631,641	631,641		5		5		631,647				16,547	05/25/2068	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 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
92540R-AE-4	Verus Securitization Trust 5.894% 11/2	06/01/2025	Paydown	XXX	238,358	238,358	238,355	238,356		3		3		238,358				5,958	11/25/2069	1.F FE
92839H-AA-4	Vista Point Securitization Tru CES1 A1 Y	06/01/2025	Paydown	XXX	485,935	485,935	487,127	487,099		(1,164)		(1,164)		485,935				14,153	05/25/2054	1.A FE
92841Y-AA-3	Vista Point Securitization Tru CES2 A1 Y	06/01/2025	Paydown	XXX	121,459	121,459	120,055	120,091		1,368		1,368		121,459				2,723	10/25/2054	1.A FE
93978U-AA-4	WASHINGTON ST HSG FIN COMM WSHFC 4.085	06/01/2025	Paydown	XXX	13,178	13,178	12,914	12,916		261		261		13,178				287	03/20/2040	1.G FE
94980G-BB-6	WELLS FARGO HOME EQUITY TRUST WFHET 2004	06/01/2025	Paydown	XXX	160,659	160,659	140,453	158,714		1,945		1,945		160,659				3,148	09/25/2034	1.A FM
1059999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					30,865,975	30,865,429	30,458,011	30,294,168		259,043		259,043		30,841,618		24,357	24,357	812,985	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	1,465,420	1,465,420	1,455,679	1,458,381		7,039		7,039		1,465,420				36,815	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	124,688	124,688	118,862	120,623		4,065		4,065		124,688				4,063	09/15/2036	1.A FM
12433C-AC-9	BX Trust SERIES 2024-AIRC CLASS B 144A	04/15/2025	Paydown	XXX	538,761	538,761	537,414	537,508		1,253		1,253		538,761				11,724	08/15/2039	1.D FE
12433C-AE-5	BX Trust SERIES 2024-AIRC CLASS C 144A	04/15/2025	Paydown	XXX	824,245	824,245	822,185	822,331		1,914		1,914		824,245				19,182	08/15/2039	1.G FE
33767J-AA-0	Firstkey Homes Trust FKH 2020-SFR2 A 1	06/01/2025	Paydown	XXX	267,210	267,210	242,034	255,826		11,384		11,384		267,210				1,420	10/19/2037	1.A FE
33768E-AA-0	Firstkey Homes Trust FKH 2022-SFR3 A 4	06/01/2025	Paydown	XXX	33,328	33,328	32,091	32,756		572		572		33,328				609	07/17/2038	1.A FE
40442A-AA-7	Hospitality Investors Trust HIT 2022-HI3	06/15/2025	Paydown	XXX	1,771,878	1,771,878	1,763,002	1,765,615		6,263		6,263		1,771,878				54,102	07/15/2039	1.A FM
43730N-AA-4	Home Partners of America Trust HPA 2022-	06/01/2025	Paydown	XXX	32,927	32,927	30,860	31,718		1,209		1,209		32,927				518	04/17/2039	1.A FE
43730X-AB-0	Home Partners of America Trust 2.649%	06/01/2025	Paydown	XXX	15,774	15,774	15,773	15,773		1		1		15,774				188	01/17/2041	1.C FE
43730X-AC-8	Home Partners of America Trust 2.799%	06/01/2025	Paydown	XXX	11,615	11,615	11,594	11,599		16		16		11,615				146	01/17/2041	1.F FE
74332Y-AA-7	Progress Residential Trust PROG 2022-SFR	06/01/2025	Paydown	XXX	49,651	49,651	46,629	47,515		2,136		2,136		49,651				940	06/17/2039	1.A FE
1079999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					5,135,497	5,135,497	5,076,123	5,099,645		35,852		35,852		5,135,497				129,707	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)																				
09262E-AP-8	BLACKROCK DLF IX 3.000% 05/20/35	04/29/2025	Redemption 100.0000	XXX	1,330,446	1,330,446	1,330,446	1,330,446						1,330,446				256,683	05/20/2035	4.B FE
40170F-AA-4	GPIM..18-1 GPIM 2018-1A A1 6.048% 01/15	04/15/2025	Paydown	XXX	1,052,728	1,052,728	1,052,728	1,052,728						1,052,728				33,383	01/15/2031	1.A FE
42704R-AA-9	HERA..21-FL1 HERA 2021-FL1 A 5.479% 02/	06/18/2025	Paydown	XXX	896	896	865	883		14		14		896				21	02/18/2038	1.A FE
50190F-AC-5	Ladder Capital Commercial Mort LCCM 2021	06/16/2025	Call 100.0000	XXX	3,538,260	3,538,260	3,431,583	3,536,364		1,896		1,896		3,538,260				111,724	11/15/2038	1.A FE
65251P-AY-9	NewStar Arlington Senior Loan NSLP 2014-	04/25/2025	Paydown	XXX	1,146,340	1,146,340	1,146,340	1,146,340						1,146,340				35,410	04/25/2031	1.A FE
65251P-BA-0	NewStar Arlington Senior Loan NSLP 2014-	04/25/2025	Paydown	XXX	783,141	783,141	783,141	783,141						783,141				26,051	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	23,000,000	23,000,000	23,000,000	23,000,000						23,000,000				729,900	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	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				148,022	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	329,957	329,957	329,132	329,132		825		825		329,957				8,660	09/17/2039	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
979888-AU-8	WOODMONT TRUST WDMNT 18-4A WDMNT 2018-4A	04/20/2025	Paydown	XXX	7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				233,817	04/20/2034	1.C FE
12434L-AA-2	BXMT Ltd BXMT 2020-FL2 A 5.328% 02/18/	06/15/2025	Paydown	XXX	16,093	16,093	15,705	15,963		130		130		16,093				295	02/18/2038	1.A FE
15674E-AC-6	Cerberus CERB 2021-1A B 6.418% 04/15/3	04/15/2025	Paydown	XXX	707,717	707,717	707,717	707,717						707,717				23,766	04/15/2032	1.A FE
15674E-AE-2	Cerberus CERB 2021-1A C 7.118% 04/15/3	04/15/2025	Paydown	XXX	734,213	734,213	734,213	734,213						734,213				27,254	04/15/2032	1.A FE
15674E-AE-2	Cerberus CERB 2021-1A C 7.118% 04/15/3	04/23/2025	Redemption 100.0000	XXX	1,265,787	1,265,787	1,265,787	1,265,787						1,265,787				48,989	04/15/2032	1.A FE
38175B-AC-8	Golub Capital Partners CLO Ltd GOCAP 201	05/16/2025	Redemption 100.0000	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				101,322	02/05/2031	1.A FE
38175B-AE-4	Golub Capital Partners CLO Ltd GOCAP 201	05/16/2025	Redemption 100.0000	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				180,869	02/05/2031	1.B FE
38178E-AG-0	Golub Capital Partners CLO Ltd GOCAP 201	06/25/2025	Redemption 100.0000	XXX	6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				307,116	07/25/2033	1.F FE
59801W-AT-3	MidOcean Credit CLO MIDO 2017-7A CR 6	04/15/2025	Paydown	XXX	347,211	347,211	320,476	334,212		13,000		13,000		347,211				12,186	07/15/2029	1.A FE
67107K-BB-1	OCP CLO Ltd OCP 2014-7A A2RR 6.181% 07	04/21/2025	Paydown	XXX	6,467,819	6,467,819	6,467,819	6,467,819						6,467,819				208,246	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	2,532,181	2,532,181	2,532,181	2,532,181						2,532,181				94,137	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	15,160,631	15,160,631	15,160,631	15,160,631						15,160,631				391,966	07/19/2037	1.A FE
682337-AA-8	One Eleven Funding Ltd 4.250% 07/19/37	04/19/2025	Paydown	XXX	690,478	690,478	690,478	690,478						690,478				14,673	07/19/2037	1.A FE
69700T-AA-2	Palmer Square Credit Funding 4.640% 04	04/20/2025	Paydown	XXX	1,737,434	1,737,434	1,737,434	1,737,434						1,737,434				40,308	04/20/2037	1.A FE
69703F-AC-5	Palmer Square Loan Funding Ltd PSTAT 202	04/10/2025	Call 100.0000	XXX	8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				251,742	01/25/2032	1.B FE
69703F-AE-1	Palmer Square Loan Funding Ltd PSTAT 202	04/10/2025	Call 100.0000	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				66,646	01/25/2032	1.F FE
76243N-AA-4	Rialto Real Estate Fund LP RIAL 2022-FL8	06/19/2025	Paydown	XXX	839,772	839,772	831,375	834,607		5,166		5,166		839,772				27,939	01/19/2037	1.A FE
78485K-AA-3	Starwood Commercial Mortgage T FL3 A Y Y	06/15/2025	Paydown	XXX	44,760	44,760	44,068	44,352		408		408		44,760				1,271	11/15/2038	1.A FE
78485W-AC-3	Starwood Commercial Mortgage T STWD 2019	05/15/2025	Paydown	XXX	40,454	40,454	38,595	39,762		692		692		40,454				989	07/15/2038	1.A FE
78485W-AE-9	Starwood Commercial Mortgage T STWD 2019	05/15/2025	Paydown	XXX	1,000,000	1,000,000	981,250	991,466		8,534		8,534		1,000,000				25,361	07/15/2038	1.C FE
78485W-AG-4	Starwood Commercial Mortgage T STWD 2019	05/15/2025	Paydown	XXX	6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				160,971	07/15/2038	1.F FE
85816W-AE-4	Steele Creek CLO Ltd STCR 2014-1RA B 6	04/21/2025	Paydown	XXX	5,281,506	5,281,506	5,281,506	5,281,506						5,281,506				166,045	04/21/2031	1.A FE
1099999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)					109,047,824	109,047,824	108,883,470	109,017,162		30,665		30,665		109,047,824				3,735,762	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	24,214	24,214	24,214	6,449						24,214				366	05/25/2063	1.C PL
04941*-AA-2	Atlas Securitized Products Atlas Securit	04/01/2025	Redemption 100.0000	XXX	54,194	54,194	54,194	23,450						54,194				456	05/25/2063	1.D PL
04941*-AB-0	Atlas Securitized Products Atlas Securit	04/01/2025	Redemption 100.0000	XXX	26,520	26,520	26,520	11,476						26,520				238	05/25/2063	1.D PL
04941*-AC-8	Atlas Securitized Products Atlas Securit	06/17/2025	Redemption 100.0000	XXX	24,214	24,214	24,214	6,449						24,214				366	05/25/2063	1.F PL
04941*-AC-8	Atlas Securitized Products Atlas Securit	04/01/2025	Redemption 100.0000	XXX	54,194	54,194	54,194	23,450						54,194				456	05/25/2063	1.G 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
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	2,030,930	2,030,930	2,030,930	2,030,930						2,030,930				35,541	01/07/2030	1.G FE
40485*-AA-8	HARBOURVEST STRUCTURED SOLUTIO PROJECT P	06/20/2025	Paydown	XXX	272,465	272,465	272,465	272,465						272,465				5,125	09/15/2026	1.G PL
46590U-AA-0	J.G. Wentworth XLII LLC 3.960% 10/15/7	06/16/2025	Paydown	XXX	282,192	282,192	282,043	282,164		27		27		282,192				4,676	10/15/2075	1.A FE
46590U-AB-8	J.G. Wentworth XLII LLC 4.700% 10/15/7	06/16/2025	Paydown	XXX	37,501	37,501	37,421	41,496		(3,995)		(3,995)		37,501				737	10/15/2077	2.A FE
46616P-AA-1	321 Henderson Receivables LLC 4.700% 1	06/15/2025	Paydown	XXX	317,601	317,601	317,518	317,338		263		263		317,601				6,455	10/15/2056	1.A FE
46616P-AB-9	321 Henderson Receivables LLC 7.490% 1	06/15/2025	Paydown	XXX	68,625	68,625	68,605	68,683		(58)		(58)		68,625				2,223	10/15/2058	1.G FE
46616Q-AA-9	321 Henderson Receivables LLC 4.940% 0	06/15/2025	Paydown	XXX	314,192	314,192	314,013	314,220		(28)		(28)		314,192				6,491	09/15/2056	1.A FE
46616Q-AB-7	321 Henderson Receivables LLC 8.350% 0	06/15/2025	Paydown	XXX	54,310	54,310	54,309	54,147		163		163		54,310				1,897	09/15/2058	2.B FE
46616V-AA-8	321 Henderson Receivables LLC 4.210% 0	06/16/2025	Paydown	XXX	67,889	67,889	70,249	70,284		(2,396)		(2,396)		67,889				1,197	02/15/2065	1.A FE
46616V-AB-6	321 Henderson Receivables LLC 7.140% 0	06/16/2025	Paydown	XXX	10,364	10,364	10,361	10,372		(8)		(8)		10,364				310	02/15/2067	2.B FE
46617A-AA-3	321 Henderson Receivables LLC 3.220% 0	06/16/2025	Paydown	XXX	47,310	47,310	45,688	45,581		1,729		1,729		47,310				664	09/15/2065	1.A FE
46617J-AA-4	321 Henderson Receivables LLC 4.210% 0	06/16/2025	Paydown	XXX	73,113	73,113	73,096	72,364		749		749		73,113				1,298	03/15/2062	1.A FE
46617T-AA-2	321 Henderson Receivables LLC 3.960% 0	06/15/2025	Paydown	XXX	166,437	166,437	166,343	166,638		(201)		(201)		166,437				2,823	03/15/2063	1.A FE
46617T-AB-0	321 Henderson Receivables LLC 4.940% 0	06/15/2025	Paydown	XXX	18,318	18,318	18,303	18,316		2		2		18,318				388	03/15/2065	2.A FE
46618H-AA-7	321 Henderson Receivables LLC 3.500% 0	06/15/2025	Paydown	XXX	15,307	15,307	14,819	14,891		416		416		15,307				216	06/15/2077	1.A FE
46618H-AB-5	321 Henderson Receivables LLC 4.400% 0	06/15/2025	Paydown	XXX	9,866	9,866	9,863	9,868		(2)		(2)		9,866				175	06/15/2079	2.C FE
46618L-AB-6	321 Henderson Receivables LLC 4.250% 0	06/15/2025	Paydown	XXX	20,695	20,695	20,678	20,688		7		7		20,695				354	09/15/2074	2.B FE
46619R-AA-4	321 Henderson Receivables LLC 3.870% 0	06/15/2025	Paydown	XXX	166,740	166,740	165,065	165,239		1,501		1,501		166,740				2,603	03/15/2058	1.A FE
46619R-AB-2	321 Henderson Receivables LLC 4.830% 0	06/15/2025	Paydown	XXX	28,105	28,105	28,105	28,115		(10)		(10)		28,105				548	03/15/2060	2.B FE
46619X-AA-1	321 Henderson Receivables LLC 4.080% 0	06/15/2025	Paydown	XXX	22,573	22,573	22,521	22,532		41		41		22,573				403	03/15/2070	1.A FE
46619X-AB-9	321 Henderson Receivables LLC 5.680% 0	06/15/2025	Paydown	XXX	39,315	39,315	39,306	39,321		(6)		(6)		39,315				977	03/15/2072	2.C FE
46620J-AA-9	321 Henderson Receivables LLC 3.990% 0	06/16/2025	Paydown	XXX	60,770	60,770	60,723	60,736		34		34		60,770				1,066	08/16/2060	1.A FE
46620J-AB-7	321 Henderson Receivables LLC 5.430% 0	06/16/2025	Paydown	XXX	30,921	30,921	32,418	36,813		(5,892)		(5,892)		30,921				738	08/15/2062	2.B FE
46620V-AA-2	J.G. Wentworth XXXIX LLC 3.530% 09/15/	06/16/2025	Paydown	XXX	173,506	173,506	173,428	173,400		107		107		173,506				2,541	09/15/2072	1.A FE
46620V-AB-0	J.G. Wentworth XXXIX LLC 5.090% 09/17/	06/16/2025	Paydown	XXX	23,433	23,433	23,421	23,442		(9)		(9)		23,433				495	09/17/2074	2.C FE
46650X-AB-9	J.G. Wentworth XLIII LLC 4.510% 08/15/	06/16/2025	Paydown	XXX	55,950	55,950	55,905	55,951		(1)		(1)		55,950				1,108	08/15/2073	2.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
46651T-AA-9	J.G. Wentworth XLI LLC 3.740% 10/15/72	06/16/2025	Paydown	XXX	25,666	25,666	29,411	29,013		(3,347)		(3,347)		25,666				400	10/15/2072	1.A FE
46665R-AA-7	321 Henderson Receivables LLC 3.250% 0	06/16/2025	Paydown	XXX	204,305	204,305	204,305	204,305						204,305				2,756	01/01/2064	1.F FE
81758F-AA-8	Service Experts Issuer 1A A Y Y 6.390%	06/20/2025	Paydown	XXX	230,554	230,554	230,536	230,577		(22)		(22)		230,554				6,117	11/20/2035	1.G FE
869509-9A-9	SUTTONPARK STRUC 5.14 15NOV52 SUTTONPARK	06/15/2025	Paydown	XXX	32,457	32,457	31,347	31,613		845		845		32,457				737	11/15/2052	1.F FE
88576N-AP-3	321 Henderson Receivables LLC 6.150% 1	06/15/2025	Paydown	XXX	65,245	65,245	67,368	66,943		(1,698)		(1,698)		65,245				1,508	10/15/2048	1.B FE
88576R-AA-7	321 Henderson Receivables LLC 6.190% 0	06/15/2025	Paydown	XXX	128,517	128,517	128,482	128,969		(452)		(452)		128,517				3,167	01/15/2044	1.A FE
88576U-AA-0	321 HENDERSON RECEIVABLES IV L 6.270%	06/15/2025	Paydown	XXX	164,529	164,529	164,459	164,653		(124)		(124)		164,529				4,319	11/15/2037	1.A FE
88576V-AA-8	321 Henderson Receivables LLC 8.000% 0	06/15/2025	Paydown	XXX	93,389	93,389	90,249	91,407		1,982		1,982		93,389				3,201	06/15/2045	1.A FE
BGH8SP-5K-4	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-A3D	05/27/2025	Call 100.0000	XXX	524,634	524,634	524,634	524,634						524,634				26,865	07/29/2028	1.E PL
BGH8SP-5S-7	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-B3D	05/27/2025	Call 100.0000	XXX	315,527	315,527	315,527	315,527						315,527				20,837	07/29/2028	2.A PL
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL 4.080%	04/07/2025	Paydown	XXX	1,045,708	1,045,708	1,052,233	1,050,284		(4,576)		(4,576)		1,045,708				21,332	04/07/2027	1.G FE
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL 4.180%	04/07/2025	Paydown	XXX	462,537	462,537	462,537	462,537						462,537				9,667	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	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				49,915	04/20/2030	2.A FE
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD. 5.235% 04/	04/15/2025	Paydown	XXX	803,758	803,758	808,557	806,518		(2,760)		(2,760)		803,758				21,038	04/15/2026	2.B FE
470170-AD-3	JAMAICA MERCHANT VOUCHER RECEI 5.625%	04/05/2025	Paydown	XXX	520,478	520,478	520,478	520,478						520,478				14,638	01/05/2027	2.C FE
1119999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					10,376,858	10,376,858	10,388,845	10,114,726		(17,719)		(17,719)		10,376,858				272,102	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Affiliated)																				
Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)																				
37941@-AA-0	BLACKROCK GLOBAL INFRASTRUCTUR BLACKROCK	06/15/2025	Redemption 100.0000	XXX	5,403,097	5,403,097	5,403,097	4,890,005						5,403,097				82,732	04/29/2029	2.B PL
63172D-AA-9	Nassau 2019 CFO LLC 3.980% 08/15/34	05/15/2025	Paydown	XXX	334,847	334,847	334,847	334,847						334,847				6,663	08/15/2034	2.B FE
1319999999 - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					5,737,944	5,737,944	5,737,944	5,224,852						5,737,944				89,395	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Affiliated)																				
Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)																				
Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Affiliated)																				
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Lease-Backed Securities – Practical Expedient (Unaffiliated)																				
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Lease-Backed Securities – Practical Expedient (Affiliated)																				
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)																				
678908-4C-5	OKLAHOMA ST DEV FIN AUTH 6789084C5 3.8	05/01/2025	Paydown	XXX	370,793	370,793	363,721	364,776		6,017		6,017		370,793				7,188	05/01/2037	1.A FE
1539999999 - Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)					370,793	370,793	363,721	364,776		6,017		6,017		370,793				7,188	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-AB-0	AFN ABSPROP001 Llc 2.790% 05/20/51	05/20/2025	Paydown	XXX	289,462	289,462	289,421	289,440		22		22		289,462				3,365	05/20/2051	1.A FE
12510H-AE-0	Capital Automotive Reit 3.480% 02/15/5	06/16/2025	Paydown	XXX	1,750	1,750	1,767	1,756		(6)		(6)		1,750				25	02/15/2050	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
12510H-AF-7	Capital Automotive Reit 3.810% 02/15/5	06/16/2025	Paydown	XXX	10,938	10,938	10,931	10,933		4		4		10,938				173	02/15/2050	1.E FE
12510H-AN-0	Capital Automotive Reit 2.760% 08/15/5	06/16/2025	Paydown	XXX	3,750	3,750	3,749	3,749		1		1		3,750				43	08/15/2051	1.E FE
12510H-AP-5	Capital Automotive Reit CAUTO 2022-1A A1	06/16/2025	Paydown	XXX	5,000	5,000	4,478	4,613		387		387		5,000				69	03/15/2052	1.A FE
12510H-AT-7	Capital Automotive Reit CAUTO 2023-1A A2	06/16/2025	Paydown	XXX	10,063	10,063	9,730	9,809		253		253		10,063				271	09/15/2053	1.E FE
12510H-AX-8	Capital Automotive Reit 2A A2 Y Y 5.25	06/16/2025	Paydown	XXX	53,906	53,906	52,031	52,149		1,757		1,757		53,906				1,174	05/15/2054	1.E FE
12510H-BA-7	Capital Automotive Reit 3A A2 Y Y 4.55	06/15/2025	Paydown	XXX	28,906	28,906	27,899	27,913		993		993		28,906				546	10/15/2054	1.E FE
78487J-AA-4	SVC ABS LLC SVC 2023-1A A 5.150% 02/20	06/20/2025	Paydown	XXX	7,250	7,250	7,007	7,095		155		155		7,250				156	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	11,281	11,281	10,584	10,828		453		453		11,281				261	02/20/2053	1.C FE
86190B-AB-0	STORE Master Funding LLC 2.960% 06/20/	06/20/2025	Paydown	XXX	10,250	10,250	10,245	10,246		4		4		10,250				126	06/20/2051	1.A FE
86190B-AD-6	STORE Master Funding LLC 3.700% 06/20/	06/20/2025	Paydown	XXX	1,875	1,875	1,874	1,874		1		1		1,875				29	06/20/2051	1.C FE
86212V-AA-2	STORE Master Funding LLC 3.960% 10/20/	06/20/2025	Paydown	XXX	224,568	224,568	224,449	224,566		2		2		224,568				3,707	10/20/2046	1.C FE
86212V-AB-0	STORE Master Funding LLC 4.320% 10/20/	06/20/2025	Paydown	XXX	65,592	65,592	66,707	65,949		(357)		(357)		65,592				1,181	10/20/2046	1.C FE
86212V-AE-4	STORE Master Funding LLC 4.290% 10/20/	06/20/2025	Paydown	XXX	51,250	51,250	51,231	51,243		7		7		51,250				916	10/20/2048	1.A FE
86212X-AG-5	STORE Master Funding LLC 1A A2 Y Y 6.9	06/20/2025	Paydown	XXX	22,188	22,188	22,237	22,229		(41)		(41)		22,188				640	06/20/2053	1.C FE
86212X-AP-5	STORE Master Funding LLC 1A A4 Y Y 5.9	06/20/2025	Paydown	XXX	6,875	6,875	6,861	6,861		14		14		6,875				170	05/20/2054	1.C FE
86213C-AB-1	STORE Master Funding LLC 4.170% 04/20/	04/22/2025	Maturity	XXX	9,028,958	9,028,958	9,161,220	9,035,429		(6,471)		(6,471)		9,028,958				125,503	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)					9,836,895	9,836,895	9,965,453	9,839,714		(2,821)		(2,821)		9,836,895				138,425	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	1,185,739	1,185,739	1,205,890	1,203,834		(18,095)		(18,095)		1,185,739				26,442	12/15/2038	2.B FE
00037U-AD-2	AASET 2018-3 Note Issuer DAC 4.460% 12	05/15/2025	Paydown	XXX	1,000,914	1,000,914	1,017,923	1,016,188		(15,274)		(15,274)		1,000,914				16,492	12/15/2038	2.C FE
00037U-AE-0	AASET 2018-3 Note Issuer DAC AASET 2018-	06/16/2025	Paydown	XXX	1,189,486	1,189,486	442,362	529,871		659,616		659,616		1,189,486				29,879	12/15/2038	4.A FE
00038P-AA-8	AASET 2021-1 Trust 2.950% 11/16/41	06/16/2025	Paydown	XXX	495,628	495,628	490,537	492,618		3,010		3,010		495,628				6,092	11/16/2041	1.F FE
00038R-AB-2	AASET 2019-2 Trust 4.458% 10/16/39	06/16/2025	Paydown	XXX	2,012,516	2,012,516	785,923	785,923						785,923		1,226,593	1,226,593	37,733	10/16/2039	4.A FE
00255U-AA-3	Apollo Aviation Securitization 3.351%	06/15/2025	Paydown	XXX	819,535	819,535	818,422	819,268		267		267		819,535				10,926	01/16/2040	2.A FE
00256D-AA-0	AASET 2019-1 Trust 3.844% 05/15/39	05/15/2025	Paydown	XXX	75,841	75,841	44,397	44,397						44,397		31,444	31,444	1,184	05/15/2039	1.G FE
03770F-AE-8	AASET 2014-1 AR AASET 2014-1 CR 7.350%	05/15/2025	Paydown	XXX	3,083,218	3,083,218	30,832	30,832						30,832		3,052,386	3,052,386	220,287	01/15/2043	1.F FE
03789X-AE-8	Applebees/IHOP Funding LLC 4.723% 06/0	06/17/2025	Redemption 100.0000	XXX	45,490,500	45,490,500	44,673,628	45,039,841		450,659		450,659		45,490,500				1,145,875	06/05/2049	2.B FE
038779-AB-0	Arbys Funding LLC 3.237% 07/30/50	04/30/2025	Paydown	XXX	108,885	108,885	105,347	106,786		2,099		2,099		108,885				1,762	07/30/2050	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
04546K-AA-6	AASET 2018-2 Trust 4.454% 11/18/38	05/16/2025	Paydown	XXX	4,220,778	4,220,778	4,215,479	4,250,384		(29,606)		(29,606)		4,220,778				76,652	11/18/2038	1.G FE
07359B-AA-5	Beacon Container Finance II LL 2.250%	06/22/2025	Paydown	XXX	111,352	111,352	98,517	100,867		10,485		10,485		111,352				1,042	10/22/2046	1.F FE
12479M-AH-1	CBC INSURANCE REVENUE SECURITI 5.250%	04/15/2025	Paydown	XXX	2,059,874	2,059,874	2,059,874	2,059,870		4		4		2,059,874				54,072	07/15/2046	1.F FE
12563L-AN-7	CLI Funding LLC 2.080% 09/18/45	06/18/2025	Paydown	XXX	91,575	91,575	82,932	85,064		6,511		6,511		91,575				794	09/18/2045	1.F FE
12565K-AA-5	CLI Funding LLC CLIF 2021-1A A 1.640%	06/18/2025	Paydown	XXX	153,297	153,297	130,255	134,667		18,630		18,630		153,297				1,057	02/18/2046	1.F FE
12565K-AE-7	CLI Funding LLC 2.720% 01/18/47	06/18/2025	Paydown	XXX	42,900	42,900	36,458	37,241		5,659		5,659		42,900				486	01/18/2047	1.F FE
12807C-AA-1	CAL Funding IV Ltd CAI 2020-1A A 2.220	06/25/2025	Paydown	XXX	414,466	414,466	368,831	382,698		31,768		31,768		414,466				3,834	09/25/2045	1.F FE
14855M-AA-6	Castlelake Aircraft Securitiza 3.967%	06/15/2025	Paydown	XXX	3,943,555	3,943,555	3,941,782	3,943,694		(139)		(139)		3,943,555				54,859	04/15/2039	2.B FE
14856C-AA-7	Castlelake Aircraft Structured 4.125%	06/15/2025	Paydown	XXX	919,149	919,149	906,884	910,109		9,040		9,040		919,149				15,905	06/15/2043	2.A FE
14856G-AA-8	Castlelake Aircraft Securitiza 3.474%	06/15/2025	Paydown	XXX	4,024,778	4,024,778	4,024,668	4,029,989		(5,212)		(5,212)		4,024,778				59,168	01/15/2046	1.F FE
14856G-AB-6	Castlelake Aircraft Securitiza 6.656%	06/15/2025	Paydown	XXX	459,207	459,207	459,193	459,355		(148)		(148)		459,207				12,192	01/15/2046	2.C FE
22822R-BD-1	CROWN CASTLE TOWERS LLC CROCAS 3.663 05/	05/15/2025	Maturity	XXX	19,900,000	19,900,000	19,684,488	19,855,318		44,682		44,682		19,900,000				303,724	05/15/2025	1.F FE
233046-AF-8	DB Master Finance LLC 4.030% 11/20/47	05/20/2025	Paydown	XXX	32,125	32,125	31,944	31,987		138		138		32,125				647	11/20/2047	2.B FE
233046-AL-5	DB Master Finance LLC 4.352% 05/20/49	05/20/2025	Paydown	XXX	29,533	29,533	27,535	27,863		1,669		1,669		29,533				643	05/20/2049	2.B FE
233046-AN-1	DB Master Finance LLC DNKN 2021-1A A2I	05/20/2025	Paydown	XXX	11,625	11,625	9,783	10,627		998		998		11,625				119	11/20/2051	2.B FE
233046-AQ-4	DB Master Finance LLC DNKN 2021-1A A2II	05/20/2025	Paydown	XXX	12,615	12,615	10,814	11,152		1,463		1,463		12,615				157	11/20/2051	2.B FE
233046-AS-0	DB Master Finance LLC 2.791% 11/20/51	05/20/2025	Paydown	XXX	99,413	99,413	80,055	82,440		16,972		16,972		99,413				1,387	11/20/2051	2.B FE
28000X-AA-6	EdgeConneX Data Centers Issuer 4.250%	06/25/2025	Paydown	XXX	58,750	58,750	57,142	57,811		939		939		58,750				1,040	03/25/2052	2.B FE
30605Y-AB-7	Falcon Aerospace Ltd 4.581% 02/15/42	06/15/2025	Paydown	XXX	209,572	209,572	208,841	213,593		(4,022)		(4,022)		209,572				4,800	02/15/2042	1.F FE
30605Y-AB-7	Falcon Aerospace Ltd 4.581% 02/15/42	05/15/2025	Paydown	XXX	55,023	55,023	54,831	56,079		(1,056)		(1,056)		55,023				1,050	02/15/2042	1.G FE
30605Y-AD-3	Falcon Aerospace Ltd 6.300% 02/15/42	06/15/2025	Paydown	XXX	68,596	68,596	68,284	69,679		(1,083)		(1,083)		68,596				2,161	02/15/2042	1.F FE
30605Y-AD-3	Falcon Aerospace Ltd 6.300% 02/15/42	04/15/2025	Paydown	XXX															02/15/2042	2.C FE
33830J-AC-9	Five Guys Funding LLC 2.493% 07/25/51	04/25/2025	Paydown	XXX	134,000	134,000	133,254	133,450		550		550		134,000				1,670	07/25/2051	2.C FE
33830J-AE-5	Five Guys Funding LLC GUYS 2023-1A A2	04/25/2025	Paydown	XXX	73,500	73,500	73,891	73,853		(353)		(353)		73,500				2,774	01/26/2054	2.C FE
000000-00-0	GUGGENHEIM LOAN SERV CO LLC GUGGENHEIM L	06/15/2025	Paydown	XXX	51,281	51,281	51,281	51,281						51,281				3,727	07/15/2055	1.C
44563@-AF-2	HUNT MH BORROWER LLC HUNT FEE III 2021-1	06/01/2025	Paydown	XXX	292,380	292,380	292,380	292,380						292,380				9,064	12/01/2055	1.F PL
44563@-AG-0	HUNT MH BORROWER LLC HUNT FEE III 2021-2	06/01/2025	Paydown	XXX	60,926	60,926	60,926	60,926						60,926				1,889	12/01/2055	1.F PL
46433@-AA-6	CLOUD HQ 2019-1 A2 CLOUD HQ 2019-1 A2	06/01/2025	Paydown	XXX	177,239	177,239	177,242	177,227		11		11		177,239				2,519	07/15/2040	1.E PL
46651N-AA-2	JOL AIR JOLAR..19-1 3.967% 04/15/44	06/15/2025	Paydown	XXX	380,375	380,375	377,606	379,509		866		866		380,375				6,287	04/15/2044	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
476681-AA-9	Jersey Mike's Funding LLC 4.433% 02/15	05/15/2025	Paydown	XXX	14,075	14,075	13,457	13,710		365		365		14,075				312	02/15/2050	2.B FE
476681-AB-7	Jersey Mike's Funding LLC 2.891% 02/15	05/15/2025	Paydown	XXX	19,375	19,375	18,705	19,006		369		369		19,375				280	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	898,908	898,908	905,722	904,497		(5,589)		(5,589)		898,908				26,518	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	289,056	289,056	280,907	281,192		7,864		7,864		289,056				6,021	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
55292R-AA-9	Maps LTD 2.521% 06/15/46	06/15/2025	Paydown	XXX	3,760	3,760	3,384	3,538		222		222		3,760				39	06/15/2046	1.E FE
63943B-AA-1	Navigator Aircraft ABS LLC 2.771% 11/1	06/15/2025	Paydown	XXX	55,150	55,150	50,297	52,158		2,993		2,993		55,150				720	11/15/2046	1.F FE
63943B-AB-9	Navigator Aircraft ABS LLC 3.571% 11/1	06/15/2025	Paydown	XXX	52,021	52,021	52,021	51,974		47		47		52,021				876	11/15/2046	2.B FE
78449A-AA-0	SLAM 2021-1 LLC SLAM 2021-1A A 2.434%	06/15/2025	Paydown	XXX	265,091	265,091	227,433	239,969		25,122		25,122		265,091				2,689	06/15/2046	1.F FE
78520E-AA-4	Sabey Data Center Issuer LLC 3.812% 04	04/10/2025	Redemption 100.0000	XXX	5,045,455	5,045,455	5,005,752	5,041,132		4,322		4,322		5,045,455				53,717	04/20/2045	1.F FE
80307A-AA-7	Sapphire Aviation Finance I Li 3.228%	06/15/2025	Paydown	XXX	503,296	503,296	503,288	503,818		(522)		(522)		503,296				6,247	03/15/2040	2.A FE
817743-AA-5	Servpro Master Issuer LLC 3.882% 10/25	04/25/2025	Paydown	XXX	17,813	17,813	16,717	17,181		631		631		17,813				346	10/25/2049	2.C FE
817743-AG-2	Servpro Master Issuer LLC 3.127% 01/25	04/25/2025	Paydown	XXX	42,875	42,875	42,831	42,837		38		38		42,875				670	01/25/2052	2.C FE
817743-AJ-6	Servpro Master Issuer LLC SERIES 2024-1A	04/25/2025	Paydown	XXX	16,875	16,875	16,883	16,882		(7)		(7)		16,875				521	01/25/2054	2.C FE
82323M-AA-7	SHEPARD AIRCRAFT INVESTMENT LL SAIL 18-1	06/30/2025	Asset Recon Fix	XXX														1,252,782	10/15/2065	5.B GI
83546D-AG-3	Sonic Capital LLC 3.845% 01/20/50	06/20/2025	Paydown	XXX	47,233	47,233	42,966	44,872		2,360		2,360		47,233				757	01/20/2050	2.B FE
83546D-AJ-7	Sonic Capital LLC 4.336% 01/20/50	06/20/2025	Paydown	XXX	9,735	9,735	9,230	9,325		410		410		9,735				176	01/20/2050	2.B FE
83546D-AN-8	Sonic Capital LLC 2.190% 08/20/51	06/20/2025	Paydown	XXX	14,150	14,150	12,066	12,425		1,725		1,725		14,150				129	08/20/2051	2.B FE
83546D-AQ-1	Sonic Capital LLC 2.636% 08/20/51	06/20/2025	Paydown	XXX	68,405	68,405	59,792	60,672		225	54	171		60,843		7,562	7,562	751	08/20/2051	2.B FE
85208U-AA-2	Sprite Limited 3.750% 11/15/46	06/15/2025	Paydown	XXX	2,300,827	2,300,827	2,281,708	2,290,824		10,003		10,003		2,300,827				38,835	11/15/2046	1.F FE
85236K-AD-4	Stack Infrastructure Issuer LL SIDC 2020	05/22/2025	Call 100.0000	XXX	6,300,000	6,300,000	5,692,887	6,100,024		119,424		119,424		6,219,448		80,552	80,552	48,697	08/25/2045	1.G FE
85572R-AA-7	START LTD STARR 18-1 4.089% 05/15/43	06/15/2025	Paydown	XXX	44,934	44,934	41,395	42,265		2,669		2,669		44,934				796	05/15/2043	1.F FE
85573L-AA-9	START LTD STARR 19-1 4.089% 03/15/44	06/15/2025	Paydown	XXX	11,654	11,654	11,314	11,470		184		184		11,654				199	03/15/2044	1.F FE
864300-AA-6	SUBWAY FUNDING LLC 1A A2I Y Y 6.028% 0	04/30/2025	Paydown	XXX	10,000	10,000	10,000	10,000						10,000				301	07/30/2054	2.B FE
864300-AC-2	SUBWAY FUNDING LLC 1A A2II Y Y 6.268%	04/30/2025	Paydown	XXX	23,438	23,438	23,438	23,438						23,438				735	07/30/2054	2.B FE
864300-AE-8	SUBWAY FUNDING LLC 1A A23 Y Y 6.505% 0	04/30/2025	Paydown	XXX	114,375	114,375	116,088	116,151		(1,776)		(1,776)		114,375				3,720	07/30/2054	2.B FE
864300-AL-2	SUBWAY FUNDING LLC 3A A23 Y Y 5.914% 0	04/30/2025	Paydown	XXX	60,000	60,000	60,000	60,000						60,000				1,774	07/30/2054	2.B FE
872480-AE-8	TIF Funding II LLC 1.650% 02/20/46	06/20/2025	Paydown	XXX	143,438	143,438	123,400	127,747		15,691		15,691		143,438				986	02/20/2046	1.E FE
87358A-AA-0	TACSEE 2 LIMITED CLASS A TACSEE 9.000%	05/15/2025	Paydown	XXX	69,403	69,403	69,403	69,403						69,403				2,293	01/15/2028	2.B Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
87358A-AA-0	TACSEE 2 LIMITED CLASS A TACSEE 9.000%	06/16/2025	Paydown	XXX	46,222	46,222	46,222	46,222						46,222				2,057	01/15/2028	2.B PL
89255#-AA-9	VUMC 2018-1 LOAN VUMC 2018-1 LOAN 4.92	06/01/2025	Paydown	XXX	68,286	68,286	68,286	68,286						68,286				1,401	07/01/2048	1.F PL
89680H-AE-2	Triton Container Finance LLC TCF 2021-1A	06/20/2025	Paydown	XXX	131,325	131,325	111,180	114,539		16,786		16,786		131,325				1,018	03/20/2046	1.F FE
94354K-AA-8	Wave USA 3.597% 09/15/44	06/15/2025	Paydown	XXX	748,878	748,878	741,065	743,600		5,277		5,277		748,878				10,841	09/15/2044	2.A FE
95058X-AH-1	WENDYS FUNDING LLC WEN 2019-1A A2II 4	06/15/2025	Paydown	XXX	2,512	2,512	2,331	2,360		151		151		2,512				51	06/15/2049	2.B FE
95058X-AK-4	WENDYS FUNDING LLC WEN 2021-1A A2I 2.3	06/15/2025	Paydown	XXX	7,774	7,774	6,539	6,722		1,051		1,051		7,774				92	06/15/2051	2.B FE
95058X-AL-2	WENDYS FUNDING LLC 2.775% 06/15/51	06/15/2025	Paydown	XXX	144,297	144,297	131,848	133,303		10,995		10,995		144,297				2,002	06/15/2051	2.B FE
95058X-AP-3	WENDYS FUNDING LLC 4.535% 03/15/52	06/15/2025	Paydown	XXX	45,697	45,697	45,357	45,389		308		308		45,697				1,036	03/15/2052	2.B FE
97770*-AA-2	WOLF ENTERTAINMENT ISSUER INC WOLFENT 20	05/20/2025	Paydown	XXX	1,813,685	1,813,685	1,876,400	1,873,730		(60,044)		(60,044)		1,813,685				27,115	05/20/2045	2.B PL
97770*-AB-0	WOLF ENTERTAINMENT ISSUER INC WOLFENT 20	05/20/2025	Paydown	XXX	4,822,688	4,822,688	4,822,688	4,822,688						4,822,688				120,085	05/20/2045	3.B PL
BGH8L5-9U-9	HUNT MH BORROWER LLC FEE II HUNT MH BORR	06/01/2025	Paydown	XXX	217,055	217,055	217,055	217,055						217,055				6,729	12/01/2055	1.F PL
BGH98H-ZC-7	HUNT MH BORROWER LLC HUNT FEE LLC 6.60	06/01/2025	Paydown	XXX	32,924	32,924	32,924	32,924						32,924				1,086	12/01/2055	1.F PL
30610G-AA-1	Falcon Aerospace Ltd 3.597% 09/15/39	06/15/2025	Paydown	XXX	1,643,350	1,643,350	1,640,755	1,642,921		429		429		1,643,350				27,548	09/15/2039	2.B FE
48244X-AA-0	KDAC Aviation Finance Limited 4.212% 1	06/15/2025	Paydown	XXX	1,409,720	1,409,720	1,412,398	1,411,784		(2,064)		(2,064)		1,409,720				19,220	12/15/2042	4.A FE
55283L-AA-3	MAPS LTD 4.458% 03/15/44	06/15/2025	Paydown	XXX	677,816	677,816	676,958	678,922		(1,106)		(1,106)		677,816				12,585	03/15/2044	2.C
55283Y-AA-5	MC Ltd 2.627% 11/05/35	06/05/2025	Paydown	XXX	17,808	17,808	15,762	15,974		1,835		1,835		17,808				195	11/05/2035	1.F FE
55446M-AA-5	Mach I 3.474% 10/15/39	06/15/2025	Paydown	XXX	2,039,662	2,039,662	2,038,240	2,055,140		(15,478)		(15,478)		2,039,662				34,195	10/15/2039	2.A FE
56564R-AA-8	MAPS LTD 4.212% 05/15/43	06/15/2025	Paydown	XXX	178,396	178,396	177,497	178,042		354		354		178,396				3,360	05/15/2043	1.F FE
80306A-AA-8	SAPPHIRE AVIATION FINANCE I LI 4.250%	06/16/2025	Paydown	XXX	232,576	232,576	220,672	220,173						220,173		12,403	12,403	4,942	03/15/2040	1.F FE
80306A-AA-8	SAPPHIRE AVIATION FINANCE I LI 4.250%	05/15/2025	Paydown	XXX	648,787	648,787	615,578	614,187						614,187		34,600	34,600	10,401	03/15/2040	2.B FE
83438L-AA-9	SOLRR Aircraft 2021-1 Limited 2.636% 1	06/15/2025	Paydown	XXX	9,276	9,276	8,442	8,721		555		555		9,276				112	10/15/2046	1.E FE
87404L-AA-0	TLWND 2019-1 3.967% 12/15/44	06/16/2025	Paydown	XXX	1,055,265	1,055,265	928,391	928,626						928,626		126,639	126,639	19,063	12/15/2044	2.A FE
88315L-AE-8	Textainer Marine Containers Li 2.730%	06/20/2025	Paydown	XXX	87,991	87,991	80,746	82,565		5,426		5,426		87,991				1,010	08/21/2045	1.F FE
88315L-AG-3	Textainer Marine Containers Li 2.100%	06/20/2025	Paydown	XXX	348,213	348,213	303,189	348,213						348,213				3,069	09/20/2045	1.F FE
88315L-AL-2	Textainer Marine Containers Li 1.680%	06/20/2025	Paydown	XXX	223,640	223,640	191,273	201,057		22,583		22,583		223,640				1,565	02/20/2046	1.F FE
88315L-AQ-1	Textainer Marine Containers Li TMCL 2021	06/20/2025	Paydown	XXX	345,603	345,603	288,819	303,869		41,734		41,734		345,603				3,211	04/20/2046	1.F FE
88315L-AS-7	Textainer Marine Containers Li TMCL 2021	06/20/2025	Paydown	XXX	499,000	499,000	423,921	432,078		66,922		66,922		499,000				4,034	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)					127,526,105	127,526,105	120,192,222	121,480,442		1,473,532	54	1,473,478		122,953,926		4,572,179	4,572,179	3,891,097	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)					340,197,654	340,197,108	331,836,817	331,375,038		2,138,327	54	2,138,273		335,600,780		4,596,874	4,596,874	9,718,931	XXX	XXX
1909999997 - Subtotals - Asset-Backed Securities - Part 4					340,197,654	340,197,108	331,836,817	331,375,038		2,138,327	54	2,138,273		335,600,780		4,596,874	4,596,874	9,718,931	XXX	XXX
1909999999 - Subtotals - Asset-Backed Securities					340,197,654	340,197,108	331,836,817	331,375,038		2,138,327	54	2,138,273		335,600,780		4,596,874	4,596,874	9,718,931	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 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
2009999999 - Subtotals - Issuer Credit Obligations and Asset-Backed Securities					821,422,257	823,221,440	806,436,689	734,281,332	145,211	3,655,421	433,192	3,367,440	311	812,678,595	(222)	8,580,739	8,580,517	23,421,060	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	3,000,000.000	3,003,750		3,000,000	2,971,530	28,470			28,470		3,000,000		3,750	3,750	92,042	XXX	2.A FE
808513-CB-9	CHARLES SCHWAB CORP SCHW 5 PERP	06/03/2025	BNP PARIBAS SECURITIES SERVICE	1,000,000.000	1,000,000		1,000,000	970,760	29,240			29,240		1,000,000				25,417	XXX	2.C FE
949746-RN-3	WELLS FARGO WFC 5 7/8 PERP	06/16/2025	Call 100.0000	10,889,000.000	10,889,000		10,889,000	10,869,291	19,709			19,709		10,889,000				319,864	XXX	2.B FE
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred					14,892,750	XXX	14,889,000	14,811,581	77,419			77,419		14,889,000		3,750	3,750	437,323	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																				
759351-80-2	REINSURANCE GRP OF AMER REINSURANCE GROU	05/28/2025	Various	439,530.000	11,007,885		10,988,250	10,988,250						10,988,250		19,635	19,635	157,956	XXX	2.B FE
4029999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred					11,007,885	XXX	10,988,250	10,988,250						10,988,250		19,635	19,635	157,956	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					25,900,635	XXX	25,877,250	25,799,831	77,419			77,419		25,877,250		23,385	23,385	595,279	XXX	XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks					25,900,635	XXX	25,877,250	25,799,831	77,419			77,419		25,877,250		23,385	23,385	595,279	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																				
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					25,900,635	XXX	25,877,250	25,799,831	77,419			77,419		25,877,250		23,385	23,385	595,279	XXX	XXX
6009999999 Totals					847,322,892	XXX	832,313,939	760,081,163	222,630	3,655,421	433,192	3,444,859	311	838,555,845	(222)	8,604,124	8,603,902	24,016,339	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Effective – Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Purchased Options - Hedging Other - Call Options and Warrants																						
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/28/2024	08/28/2025	1,854		969.44291999999996	41,760			6,654		9,475			(20,765)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/17/2024	07/17/2025	2,965		982.35479999999995	68,440			3,008		3,524			(34,032)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/14/2024	08/14/2025	931		969.45236	18,000			2,176		3,418			(8,951)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/31/2024	07/31/2025	1,541		969.02838999999994	30,750			2,534		2,769			(15,291)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/18/2024	12/18/2025	2,397		969.77621999999997	56,350			26,317		37,073			(28,020)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/11/2024	12/11/2025	3,870		979.11990000000003	83,980			37,606		23,368			(41,759)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/28/2024	08/28/2026	824		968.47055999999998	25,440			14,761		14,462			(6,316)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/11/2024	12/11/2026	1,018		979.11990000000003	30,000			21,728		15,482			(7,449)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/17/2024	07/17/2026	920		980.38220000000001	29,250			15,287		13,367			(7,262)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/18/2024	12/18/2026	1,667		973.67873999999995	48,640			35,696		40,213			(12,077)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/31/2024	07/31/2026	2,363		966.13	68,770			37,262		34,604			(17,075)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/28/2024	08/28/2029	4,121		970.41528000000005	179,200			149,153		179,778			(17,773)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/08/2024	05/08/2029	4,010		953.21519999999998	149,340			115,198		193,165			(14,819)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/14/2024	08/14/2029	3,208		969.45236	131,750			108,649		137,853			(13,067)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/17/2024	07/17/2029	4,498		986.3	189,200			153,122		178,717			(18,764)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/15/2024	05/15/2029	3,341		954.00419999999997	131,200			101,709		152,127			(13,019)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/12/2024	06/12/2029	4,363		957.94	175,560			138,716		195,712			(17,412)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/31/2024	07/31/2029	4,830		968.06226000000004	200,220			163,577		194,389			(19,857)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/22/2024	05/22/2029	4,085		956.81	163,410			127,306		195,440			(16,216)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/30/2024	05/30/2029	2,006		946.14023999999995	81,890			64,121		110,372			(8,122)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/18/2024	12/18/2029	5,315		975.63	215,730			192,798		275,628			(21,396)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/11/2024	12/11/2029	5,703		979.11990000000003	240,240			213,781		235,331			(23,827)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/26/2024	06/26/2029	4,040		965.97	166,140			132,548		176,513			(16,477)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	ML-	08/15/2024	08/15/2025	333		4755	26,560			3,284		44,742			(13,207)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	12/18/2024	12/18/2025	12		41861	25,850			12,073		18,797			(12,854)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/20/2025	02/20/2026	11		44398		17,850		11,475		3,800			(6,375)				0/0

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DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	04/02/2025	04/02/2026	14		41550		32,400		24,478		36,826			(7,922)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	04/02/2025	04/02/2026	28		41972		19,680		14,868		23,453			(4,812)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	12/04/2024	12/04/2025	11		44969	20,850			8,936		150			(10,368)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	03/26/2025	03/26/2026	28		42412		19,320		14,225		22,466			(5,095)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	12/04/2024	12/04/2025	11		44924	7,550			3,236		151			(3,754)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	11/06/2024	11/06/2025	18		43161	38,960			13,700		6,794			(19,373)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	10/02/2024	10/02/2025	12		42576	17,550			4,484		6,657			(8,727)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	02/20/2025	02/20/2026	29		44486		18,720		12,034		6,596			(6,686)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	02/12/2025	02/12/2026	11		44324		19,950		12,387		3,706			(7,563)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	02/12/2025	02/12/2026	20		44102		15,120		9,388		6,095			(5,732)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	12/18/2024	12/18/2025	21		41607	18,270			8,533		22,455			(9,085)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	08/07/2024	08/07/2025	18		38647	34,790			3,536		70,893			(17,299)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	10/02/2024	10/02/2025	26		42408	16,390			4,188		17,510			(8,150)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	02/26/2025	02/26/2026	28		43259		18,120		11,947		14,730			(6,173)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	09/05/2024	09/05/2025	34		41000	23,660			4,290		38,644			(11,765)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	08/07/2024	08/07/2025	31		38298	24,240			2,464		37,030			(12,053)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	03/26/2025	03/26/2026	26		42582		43,670		32,153		43,897			(11,517)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	02/26/2025	02/26/2026	25		43433		45,210		29,809		21,034			(15,401)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	11/06/2024	11/06/2025	11		42987	10,350			3,640		5,402			(5,147)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	09/05/2024	09/05/2025	12		40878	20,500			3,717		24,400			(10,194)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	12/12/2024	12/12/2025	98		44002	105,350			47,465		95,850			(52,386)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	03/27/2025	03/27/2026	104		42300		90,200		66,659		103,411			(23,541)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	09/06/2024	09/05/2025	185		18661	60,860			11,127		103,562			(30,514)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	09/12/2024	09/12/2025	191		19462	104,340			20,925		171,699			(51,883)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	08/08/2024	08/08/2025	179		18395	75,900			7,924		129,287			(37,741)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	03/13/2025	03/13/2026	213		19360		85,690		60,030		127,000			(25,660)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	03/06/2025	03/06/2026	130		20654		56,420		38,440		81,722			(17,980)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	11/07/2024	11/07/2025	3,300		21102	32,340			11,461					(16,081)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	08/15/2024	08/15/2025	3,100		19490	28,830			3,564					(14,336)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	01/15/2025	01/15/2026	4,600		21238		43,700		23,771					(19,929)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	10/10/2024	10/10/2025	3,500		20242	31,850			8,838					(15,838)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	04/02/2025	04/02/2026	3,500		19582		40,250		30,409		96,806			(9,841)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	11/13/2024	11/13/2025	5,000		21036	49,500			18,359		1			(24,614)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	07/11/2024	07/11/2025	3,200		20211	30,400			835					(15,116)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	03/19/2025	03/19/2026	4,400		19737		46,200		33,127		21,198			(13,073)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	02/27/2025	02/27/2026	4,700		20551		47,940		31,740		25,976			(16,200)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	10/09/2024	10/09/2025	3,600		20269	33,480			9,198					(16,648)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	10/31/2024	10/31/2025	3,500		19890	32,200			10,792		2,405			(16,012)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	07/31/2024	07/31/2025	3,800		19362	35,340			2,913					(17,573)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	07/02/2024	07/02/2025	3,400		20012	41,480			114					(20,626)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	08/22/2024	08/22/2025	4,800		19492	46,080			6,583					(22,913)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	11/14/2024	11/14/2025	5,100		20897	51,510			19,245		1			(25,613)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	02/13/2025	02/13/2026	4,500		22031		58,050		36,202					(21,848)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	09/19/2024	09/19/2025	3,900		19840	35,880			7,886					(17,841)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	09/25/2024	09/25/2025	4,000		19973	36,800			8,695					(18,299)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	11/27/2024	11/26/2025	3,900		20744	40,170			16,423					(20,085)				0/0

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NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	09/05/2024	09/05/2025	3,400		18930	36,720			6,658					(18,259)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	03/20/2025	03/20/2026	4,400		19678		47,080		33,887		23,286			(13,193)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	01/03/2025	01/02/2026	3,300		21326		43,230		22,154					(21,076)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	07/10/2024	07/10/2025	3,200		20675	30,400			752					(15,116)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	03/05/2025	03/05/2026	4,200		20628		40,740		27,645					(13,095)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	08/01/2024	08/01/2025	3,700		18890	32,560			2,773		26,996			(16,191)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	11/06/2024	11/06/2025	3,300		20781	31,350			11,024					(15,589)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	10/30/2024	10/30/2025	3,500		20388	32,900			10,937		5,576			(16,360)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	02/12/2025	02/12/2026	4,500		21719		56,700		35,204					(21,496)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	07/17/2024	07/17/2025	5,000		19799	56,500			2,484		1			(28,095)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	03/27/2025	03/27/2026	4,500		19799		34,650		25,607		53,765			(9,043)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	10/17/2024	10/17/2025	4,900		20190	45,570			13,521					(22,660)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	03/13/2025	03/13/2026	4,700		19225		33,370		23,377		56,937			(9,993)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML	08/29/2024	08/29/2025	1,900		0.998	50,350			8,161		68,051			(25,037)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML	08/08/2024	08/08/2025	1,900		0.999	38,950			4,066		60,036			(19,368)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML	11/14/2024	11/14/2025	1,600		0.98399999999999999	40,160			15,005		45,835			(19,970)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML	07/25/2024	07/25/2025	1,600		1.00699999999999999	27,520			1,815		42,668			(13,684)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML	11/07/2024	11/07/2025	1,500		1.01099999999999999	32,400			11,482		35,930			(16,111)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML	08/01/2024	08/01/2025	1,600		0.999	32,160			2,739		48,405			(15,992)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	09/25/2024	09/25/2025	319		2235	9,100			2,150		165			(4,525)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	10/02/2024	10/02/2025	228		2177	31,700			8,099		3,034			(15,763)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	10/09/2024	10/09/2025	227		2181	8,650			2,376		2,874			(4,301)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	10/02/2024	10/02/2025	273		2215	6,960			1,778		609			(3,461)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	07/10/2024	07/10/2025	341		2060	8,960			222		17,477			(4,455)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	10/03/2024	10/03/2025	734		2224	24,640			6,363		19,616			(12,252)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	02/05/2025	02/05/2026	185		3261		8,280		4,982		1,071			(3,298)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	02/12/2025	02/12/2026	158		3162		6,450		4,005		2,471			(2,445)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	02/12/2025	02/12/2026	158		3200		20,100		12,480		3,400			(7,620)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	02/26/2025	02/26/2026	258		3117		10,640		7,015		6,328			(3,625)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	08/14/2024	08/14/2025	169		2933	8,350			1,009		14,413			(4,152)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	11/14/2024	11/14/2025	802		3266	49,140			18,360		28,287			(24,435)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	07/25/2024	07/25/2025	826		3019	50,250			3,313		55,393			(24,987)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	11/07/2024	11/07/2025	701		3239	57,960			20,541		32,868			(28,821)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	10/31/2024	10/31/2025	549		3104	40,120			13,447		35,531			(19,950)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	10/10/2024	10/10/2025	773		3101	57,360			15,916		48,387			(28,522)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	08/15/2024	08/15/2025	731		2961	40,040			4,950		47,862			(19,910)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	03/13/2025	03/13/2026	910		2887		57,200		40,071		74,741			(17,129)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	11/21/2024	11/21/2025	852		3254	64,960			25,520		36,078			(32,302)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	08/21/2024	08/21/2025	8,298		393.72823	43,200			6,053		25,127			(21,481)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	10/23/2024	10/23/2025	17,084		395.21559000000002	84,480			26,458		66,144			(42,008)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	02/20/2025	02/20/2026	6,183		396.71996000000001		30,960		19,903		32,612			(11,057)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	08/21/2024	08/21/2025	9,595		389.48630000000003	65,120			9,124		54,172			(32,381)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	12/18/2024	12/18/2025	17,642		388.88448	86,430			40,366		149,294			(42,978)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	01/08/2025	01/08/2026	4,752		379.93639999999999		37,440		19,646		73,478			(17,794)				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)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/08/2026	12,936		374.25439999999998		139,160		73,021		264,332			(66,139)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	03/13/2025	03/13/2026	17,432		383.95566000000002		148,740		104,200		228,010			(44,540)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	08/15/2024	08/15/2025	3,662		390.75148000000002	18,200			2,250		16,826			(9,050)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	04/02/2025	04/02/2026	11,240		393.80876000000001		83,600		63,159		81,403			(20,441)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	04/02/2025	04/02/2026	8,175		401.63796000000002		37,120		28,044		32,327			(9,076)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	03/20/2025	03/20/2026	9,021		390.68579		64,750		46,606		79,017			(18,144)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	10/30/2024	10/30/2025	7,216		391.93049999999999	50,120			16,661		41,157			(24,922)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	10/23/2024	10/23/2025	5,177		389.80696999999998	36,200			11,337		35,495			(18,001)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	03/20/2025	03/20/2026	8,506		395.7294		44,550		32,066		52,107			(12,484)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	11/07/2024	11/07/2025	18,889		386.47	162,790			57,692		178,468			(80,948)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	12/11/2024	12/11/2025	6,170		392.10192000000001	45,360			20,312		39,481			(22,555)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	12/04/2024	12/04/2025	14,682		396.78127999999998	77,520			33,223		58,621			(38,547)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	12/04/2024	12/04/2025	13,909		387.46352000000002	126,900			54,386		127,752			(63,101)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	02/20/2025	02/20/2026	5,152		390.50907999999998		38,200		24,557		43,580			(13,643)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	01/03/2025	01/02/2026	3,425		384.49428		21,450		10,992		40,308			(10,458)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	10/23/2024	10/23/2025	21,225		386.33	181,220			56,756		197,354			(90,112)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	11/07/2024	11/07/2025	15,266		395.35881000000001	77,290			27,391		62,730			(38,433)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	02/20/2025	02/20/2026	11,335		388.18		95,920		61,663		112,167			(34,257)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	12/18/2024	12/18/2025	18,169		378.63069000000002	166,290			77,663		297,119			(82,688)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	04/02/2025	04/02/2026	13,795		392.24292000000003		112,320		84,857		111,265			(27,463)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	12/11/2024	12/11/2025	10,283		398.71474999999998	50,400			22,569		34,553			(25,062)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	12/04/2024	12/04/2025	4,121		390.18119999999999	32,320			13,851		30,511			(16,071)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/08/2026	11,880		381.07279999999997		87,750		46,045		172,560			(41,705)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	10/30/2024	10/30/2025	17,524		388.05	151,640			50,408		143,207			(75,403)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	01/15/2025	01/15/2026	12,088		386.61847999999998		70,380		38,284		125,961			(32,096)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	08/15/2024	08/15/2025	8,108		386.92808000000002	51,460			6,362		60,853			(25,589)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/08/2026	3,168		384.10320000002		19,440		10,201		38,473			(9,239)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	11/07/2024	11/07/2025	4,399		389.17529000002	32,640			11,567		33,239			(16,230)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	03/20/2025	03/20/2026	19,847		387.19405999999998		174,790		125,810		216,812			(48,980)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/08/2026	11,616		387.51240000001		57,200		30,014		112,710			(27,186)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	08/15/2024	08/15/2025	20,139		382.72233999997	164,780			20,371		227,290			(81,937)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	01/15/2025	01/15/2026	14,191		376.72469999998		146,340		79,603		259,466			(66,737)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	01/03/2025	01/02/2026	11,856		381.83735999999		87,300		44,738		164,024			(42,562)				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	Equity/Index	BAML -	03/13/2025	03/13/2026	15,091		387.79906		102,660		71,918		157,470			(30,742)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/08/2026	10,032		390.16399999999		41,040		21,535		80,274			(19,505)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	10/30/2024	10/30/2025	13,916		398.13929999999	65,340			21,720		39,322			(32,491)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	01/15/2025	01/15/2026	4,730		382.05212		36,360		19,778		65,383			(16,582)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	12/11/2024	12/11/2025	23,137		389.37898999999	198,000			88,665		185,731			(98,456)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	03/13/2025	03/13/2026	9,107		392.41113999999		46,200		32,365		70,037			(13,835)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	12/18/2024	12/18/2025	10,533		382.42838999999	77,600			36,242		138,739			(38,587)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	01/03/2025	01/02/2026	10,275		390.56724000000		42,900		21,985		78,723			(20,915)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	08/21/2024	08/21/2025	22,301		384.85874000000	197,800			27,714		209,809			(98,357)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/08/2027	4,488		378.8		52,020		39,675		86,826			(12,345)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	12/18/2024	12/18/2026	1,580		379.39022999999	19,080			14,002		29,683			(4,737)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	02/20/2025	02/19/2027	3,864		388.18		45,000		36,964		53,787			(8,036)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	08/15/2024	08/14/2026	5,231		382.34	60,600			34,046		82,647			(15,067)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	10/23/2024	10/23/2026	3,624		386.33	42,840			28,149		50,576			(10,637)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	03/20/2025	03/19/2027	4,640		386.80608999999		56,340		48,446		69,067			(7,894)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	04/02/2025	04/02/2027	2,555		392.24292000000		29,000		25,460		31,054			(3,540)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	12/11/2024	12/11/2026	1,800		392.10192000000	19,320			13,993		20,299			(4,797)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	08/21/2024	08/21/2026	7,261		384.47311000000	89,320			50,970		105,107			(22,177)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	05/09/2024	05/08/2026	5,101		372.46	56,430			24,207		114,030			(14,088)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	12/04/2024	12/04/2026	2,576		389.01648	30,200			21,583		33,035			(7,498)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	01/15/2025	01/15/2027	2,628		378.24682000000		33,200		25,640		51,811			(7,560)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/08/2027	3,168		377.28480000000		39,000		29,745		64,561			(9,255)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	03/13/2025	03/12/2027	6,505		384.34		75,000		63,771		105,645			(11,229)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	01/03/2025	12/31/2026	4,479		379.18043999999		52,700		39,889		85,146			(12,811)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	10/30/2024	10/30/2026	6,185		388.05	73,920			49,280		80,528			(18,353)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	11/07/2024	11/06/2026	4,140		384.53764999999	53,120			35,973		62,625			(13,207)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	12/11/2024	12/11/2025	7,684		419.58800000002	79,670			35,676		27,187			(39,616)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	12/11/2024	12/11/2025	37,675		434.51564999999	168,720			75,553		17,289			(83,896)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	03/13/2025	03/12/2027	1,483		721.16351999995		16,560		14,081		8,734			(2,479)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	03/20/2025	03/19/2027	1,302		719.86584000005		17,680		15,203		8,177			(2,477)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	02/06/2025	02/05/2027	826		707.22400000005		12,650		10,148		5,865			(2,502)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	10/24/2024	10/23/2026	4,779		677.27808000005	120,350			79,186		46,353			(29,922)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	10/10/2024	10/09/2026	1,838		699.74001999996	26,620			17,003		9,333			(6,618)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	03/06/2025	03/05/2027	1,787		715.23424		27,170		22,841		11,743			(4,329)				0/0

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SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML	04/11/2025	04/09/2027	1,848		703.00206000000003		19,140		17,081		18,256			(2,059)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML	07/18/2024	07/17/2026	1,756		662.43317000000002	29,500			15,439		16,540			(7,334)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML	01/30/2025	01/29/2027	1,160		699.92079999999999		19,320		15,313		9,585			(4,007)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	01/24/2025	01/23/2026	1,956		248.23615000000001		10,600		6,049		16,457			(4,551)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	08/01/2024	08/01/2025	2,215		225.09269	5,900			502		10,444			(2,934)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	10/03/2024	10/03/2025	2,037		243.52608000000001	5,450			1,407		9,331			(2,710)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	07/18/2024	07/18/2025	3,986		227.81201999999999	10,350			483		19,747			(5,147)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	08/22/2024	08/22/2025	2,616		229.82874000000001	5,640			806		10,116			(2,805)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	04/11/2025	04/10/2026	3,021		289.29003		11,970		9,384		12,782			(2,586)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	02/21/2025	02/20/2026	1,847		267.49112000000002		9,500		6,158		14,798			(3,342)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	12/05/2024	12/05/2025	2,471		241.88856000000001	7,200			3,105		12,185			(3,580)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	09/12/2024	09/12/2025	2,116		233.49404000000001	6,450			1,294		11,365			(3,207)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	09/26/2024	09/26/2025	2,024		241.79342	6,850			1,637		11,318			(3,406)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	03/27/2025	03/27/2026	1,773		279.99621000000002		6,000		4,434		7,803			(1,566)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	03/05/2025	03/05/2026	138		742.10303999999996		5,490		3,725		6,351			(1,765)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	08/28/2024	08/28/2025	20,739		206.92532	102,340			16,307		17,657			(50,889)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	12/04/2024	12/04/2025	6,147		210.42259999999999	33,930			14,541		5,438			(16,872)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	04/10/2025	04/10/2026	28,936		202.88050000000001		140,420		109,173		152,017			(31,247)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	12/11/2024	12/11/2025	22,017		209.13892999999999	105,340			47,171		28,679			(52,381)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	07/17/2024	07/17/2025	18,141		203.34811999999999	91,390			4,017		39,073			(45,444)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	07/31/2024	07/31/2025	20,079		203.98580999999999	97,580			8,042		38,179			(48,522)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	10/02/2024	10/02/2025	10,529		209.56682000000001	47,960			12,254		130,376			(23,848)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	04/02/2025	04/02/2026	24,708		210.03908000000001		122,200		92,321		47,142			(29,879)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	03/05/2025	03/05/2026	18,102		208.03072		104,880		71,169		43,284			(33,711)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	09/18/2024	09/18/2025	7,695		209.18763999999999	32,640			7,084		3,506			(16,230)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	07/10/2024	07/10/2025	8,993		200.15	41,400			1,024		110,952			(20,586)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	02/20/2025	02/20/2026	18,211		208.45133999999999		89,300		57,407		38,901			(31,893)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	01/15/2025	01/15/2026	14,631		206.0652		61,200		33,290		41,572			(27,910)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	02/26/2025	02/26/2026	24,356		209.18061		119,850		79,022		46,660			(40,828)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	01/02/2025	01/02/2026	6,338		203.06880000000001		36,920		18,764		28,005			(18,156)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	12/26/2024	12/26/2025	11,616		206.61	57,120			27,932		24,003			(28,403)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	03/26/2025	03/26/2026	25,797		208.70201		130,140		95,817		59,368			(34,323)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	10/23/2024	10/23/2025	9,048		209.79	44,840			14,043		6,026			(22,297)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	07/24/2024	07/24/2025	14,339		200.83425	77,720			4,911		63,731			(38,646)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	02/12/2025	02/12/2026	8,659		210.16668000000001		31,680		19,669		12,967			(12,011)				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)
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	02/05/2025	02/05/2026	22,643		206.94729000000001		113,740		68,431		59,467			(45,309)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	11/26/2024	11/26/2025	11,259		213.59634	53,760			21,858		3,447			(26,732)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	01/10/2025	01/09/2026	11,810		202.39716000000001		60,000		31,911		57,963			(28,089)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	07/31/2024	07/31/2026	7,346		203.98580999999999	49,500			26,821		39,157			(12,290)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	08/28/2024	08/28/2026	5,305		207.13265999999999	35,750			20,744		21,117			(8,876)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	12/04/2024	12/04/2026	946		210.63408000000001	7,020			5,017		2,994			(1,743)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	04/10/2025	04/09/2027	24,031		204.10390000000001		145,040		128,902		159,040			(16,138)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	07/10/2024	07/10/2026	4,497		201.15074999999999	27,000			13,852		55,712			(6,704)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	03/26/2025	03/25/2027	11,943		208.91134		81,000		70,319		52,211			(10,681)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	07/24/2024	07/24/2026	5,933		200.02525	45,720			24,334		45,567			(11,352)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	03/05/2025	03/05/2027	9,051		209.50015999999999		62,510		52,478		36,580			(10,032)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	01/02/2025	12/31/2026	7,800		205.32512		51,040		38,473		43,011			(12,567)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	10/02/2024	10/02/2026	7,179		208.94	48,900			30,722		98,963			(12,141)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	12/26/2024	12/24/2026	7,744		207.64304999999999	49,440			36,791		32,874			(12,309)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	02/26/2025	02/26/2027	8,596		208.97121999999999		59,400		49,296		36,149			(10,104)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	11/26/2024	11/25/2026	4,222		212.74366000000001	30,420			21,394		10,345			(7,563)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	01/15/2025	01/15/2027	19,021		205.04		123,240		95,177		109,034			(28,063)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	10/23/2024	10/23/2026	4,762		210.21	31,900			20,960		14,698			(7,920)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	07/17/2024	07/17/2026	6,864		202.53227999999999	50,260			26,268		42,001			(12,479)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	12/11/2024	12/11/2026	5,744		209.13892999999999	39,120			28,334		21,502			(9,713)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	09/18/2024	09/18/2026	5,290		208.14794000000001	35,310			21,506		19,430			(8,767)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	04/02/2025	04/02/2027	20,431		209.40770000000001		144,480		126,841		86,104			(17,639)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	02/20/2025	02/19/2027	10,543		208.45133999999999		71,500		58,732		46,147			(12,768)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	01/10/2025	01/08/2027	5,905		203.61642000000001		37,320		28,621		37,918			(8,699)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	03/26/2025	03/26/2026	774		262.0324		3,780		2,783		3,355			(997)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	11/13/2024	11/13/2025	1,161		259.44364000000002	6,870			2,548		5,050			(3,416)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	01/15/2025	01/15/2026	4,353		252.17464000000001		29,040		15,796		43,067			(13,244)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	12/18/2024	12/18/2025	1,581		263.56736000000001	6,120			2,858		7,784			(3,043)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	01/08/2025	01/08/2026	1,985		250.88507999999999		13,600		7,136		21,062			(6,464)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	07/31/2024	07/31/2025	3,827		261.04869000000002	24,700			2,036		6,136			(12,282)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	08/14/2024	08/14/2025	777		256.74547999999999	5,080			614		3,619			(2,526)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	03/26/2025	03/26/2026	1,548		258.16000000003		10,280		7,569		9,747			(2,711)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	12/04/2024	12/04/2025	3,058		261.62	20,080			8,606		10,601			(9,985)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	11/13/2024	11/13/2025	1,548		264.87025	5,800			2,151		3,066			(2,884)				0/0

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SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/21/2024	08/21/2025	1,159		265.27	4,260			597		844			(2,118)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/12/2025	02/12/2026	1,951		257.00274000000002		13,000		8,071		14,305			(4,929)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/14/2024	08/14/2025	3,887		265.23505999999998	12,200			1,475		2,411			(6,066)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/16/2024	10/16/2025	3,819		260.95877999999999	25,100			7,378		10,796			(12,481)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	11/20/2024	11/20/2025	2,710		257.87187	17,780			6,936		14,097			(8,841)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/26/2025	02/26/2026	2,316		263.51947999999999		10,620		7,002		7,981			(3,618)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/08/2026	1,985		258.18263999999999		7,500		3,935		10,898			(3,565)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/21/2024	08/21/2025	4,637		258.5412	30,000			4,203		16,343			(14,918)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/11/2024	09/11/2025	3,856		258.84127999999998	25,500			5,044		14,010			(12,680)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/11/2024	09/11/2025	1,928		265.84399999999999	7,100			1,404		1,672			(3,530)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	11/20/2024	11/20/2025	3,097		264.06698999999998	12,160			4,744		6,950			(6,047)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/10/2024	07/10/2025	1,158		266.42676	3,900			96		16			(1,939)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/12/2025	02/12/2026	1,951		263.43423999999999		7,750		4,812		7,498			(2,938)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	12/26/2024	12/26/2025	1,975		252.89685	13,100			6,406		18,903			(6,514)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	12/04/2024	12/04/2025	1,529		268.42212000000001	5,760			2,469		1,900			(2,864)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/16/2024	10/16/2025	5,729		267.22806000000003	22,500			6,614		5,062			(11,188)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	12/18/2024	12/18/2025	1,581		254.30132	12,680			5,922		18,108			(6,305)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/05/2024	09/05/2025	3,481		258.56	22,140			4,014		13,210			(11,009)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/29/2025	01/29/2026	3,140		257.35809999999998		16,720		9,738		20,013			(6,982)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/15/2025	01/15/2026	396		252.42732000000001		2,590		1,409		3,838			(1,181)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/29/2025	01/29/2026	1,962		261.18025		7,550		4,397		8,407			(3,153)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	12/18/2024	12/18/2026	5,138		257.90478000000002	45,500			33,392		57,919			(11,297)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/30/2024	05/29/2026	3,564		252.55	30,240			13,791		37,760			(7,518)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/11/2024	09/11/2026	3,085		259.10064	28,320			16,976		22,540			(7,031)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/26/2025	03/25/2027	387		257.90183999999999		3,710		3,221		3,549			(489)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/20/2024	06/18/2026	775		257.84190000000001	6,880			3,331		5,756			(1,713)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/16/2024	10/16/2026	1,528		260.43633999999997	14,640			9,479		10,196			(3,635)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	11/20/2024	11/20/2026	1,161		256.83935000000002	11,310			7,866		10,456			(2,808)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/26/2025	02/26/2027	386		258.86		3,660		3,037		3,285			(623)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	11/13/2024	11/13/2026	2,323		258.41000000000003	21,060			14,444		19,129			(5,229)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/15/2025	01/15/2027	1,187		252.42732000000001		10,950		8,457		14,448			(2,493)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/08/2026	277		5779		39,840		20,905		16,503			(18,935)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/25/2024	09/25/2025	387		5960	54,740			12,933		1,107			(27,220)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/11/2024	09/11/2025	502		5955	78,600			15,547		870			(39,084)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	12/18/2024	12/18/2025	979		5865	148,200			69,214		44,257			(73,693)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	07/24/2024	07/24/2025	1,594		5759	232,760			14,707		10,346			(115,741)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	01/08/2025	01/08/2026	259		5761		39,600		20,779		17,113			(18,821)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	09/25/2024	09/25/2025	1,547		5942	232,760			54,993		5,797			(115,741)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	08/28/2024	08/28/2025	608		5887	96,840			15,431		1,971			(48,154)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	07/10/2024	07/10/2025	292		5812	41,310			1,021		4			(20,542)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	04/09/2025	04/09/2026	1,662		5701		246,050		190,621		202,612			(55,429)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	09/11/2024	09/11/2025	1,641		5937	271,460			53,695		3,916			(134,984)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	07/02/2024	07/02/2025	366		5717	50,610			139		29			(25,166)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	07/02/2024	07/02/2025	593		5689	90,100			248		1,117			(44,802)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	07/10/2024	07/10/2025	774		5841	99,000			2,448					(49,228)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	07/31/2024	07/31/2025	2,143		5839	301,250			24,828		2,847			(149,797)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	10/09/2024	10/09/2025	462		5858	62,910			17,283		6,976			(31,282)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	01/15/2025	01/15/2026	224		5807		30,680		16,689		11,655			(13,991)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	10/23/2024	10/23/2025	602		5834	87,150			27,294		17,517			(43,336)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	10/09/2024	10/09/2025	925		5794	154,980			42,577		26,627			(77,064)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	04/02/2025	04/02/2026	556		5905		87,120		65,819		23,414			(21,301)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	01/02/2025	01/02/2026	258		5785		40,500		20,584		14,399			(19,916)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	11/06/2024	11/06/2025	1,668		5804	251,230			88,345		57,851			(124,925)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	01/08/2025	01/08/2026	1,452		5790		201,600		105,785		80,879			(95,815)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	09/18/2024	09/18/2025	872		5965	127,920			27,763		1,116			(63,609)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	01/08/2025	01/08/2026	1,003		5784		142,100		74,563		57,814			(67,537)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	07/24/2024	07/24/2025	451		5742	69,680			4,403		4,466			(34,649)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	11/20/2024	11/20/2025	805		5834	120,790			47,121		25,634			(60,063)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	08/07/2024	08/07/2025	564		5852	89,100			9,057		1,905			(44,305)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	01/02/2025	01/02/2026	1,445		5814		205,800		104,596		67,219			(101,204)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	12/18/2024	12/18/2025	309		5882	44,100			20,596		12,424			(21,929)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	11/20/2024	11/20/2025	445		5834	66,820			26,067		14,181			(33,226)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	04/02/2025	04/02/2026	2,694		5934		384,000		290,110		95,942			(93,890)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	08/28/2024	08/28/2025	1,369		5911	201,690			32,137		2,829			(100,291)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	11/06/2024	11/06/2025	567		5816	82,170			28,895		17,918			(40,859)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	04/09/2025	04/09/2026	332		5805		33,820		26,201		25,795			(7,619)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	09/18/2024	09/18/2025	587		5924	98,350			21,345		1,544			(48,905)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	10/16/2024	10/16/2025	393		5842	57,960			17,038		6,961			(28,821)				0/0

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SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/23/2024	10/23/2025	1,584		5823	237,360			74,338		50,927			(118,028)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/31/2024	07/31/2025	360		5845	49,560			4,085		402			(24,644)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/07/2024	08/07/2025	1,571		5881	225,400			22,912		2,579			(112,081)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/16/2024	10/16/2025	1,075		5842	158,760			46,668		19,067			(78,944)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/02/2025	04/02/2027	808		5934		160,320		140,747		62,033			(19,573)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/10/2024	07/10/2026	379		5812	73,920			37,923		29,227			(18,353)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/24/2024	07/24/2026	711		5753	143,910			76,594		72,357			(35,731)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/31/2024	07/31/2026	480		5845	92,680			50,218		33,604			(23,011)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/05/2024	06/05/2026	628		5727	122,040			56,751		62,936			(30,301)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/15/2024	05/15/2026	298		5689	54,910			23,985		29,152			(13,652)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/22/2024	05/22/2026	509		5685	101,500			45,313		62,106			(25,236)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/09/2025	04/09/2027	525		5656		117,900		104,638		101,549			(13,262)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/02/2025	04/02/2027	488		5916		100,920		88,599		39,906			(12,321)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/07/2024	08/07/2026	290		5928	52,020			28,686		15,885			(12,916)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	11/06/2024	11/06/2026	516		5810	105,600			71,414		49,742			(26,219)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/24/2024	07/24/2026	520		5753	105,300			56,044		52,944			(26,144)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/02/2025	12/31/2026	241		5814		47,180		35,563		24,754			(11,617)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/10/2024	07/10/2026	499		5818	96,280			49,395		37,547			(23,905)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/22/2024	05/22/2026	842		5668	174,720			78,000		110,245			(43,440)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/02/2024	07/02/2026	384		5717	73,260			36,781		38,978			(18,189)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/07/2024	08/07/2026	871		5869	179,010			98,713		62,120			(44,446)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/02/2025	12/31/2026	378		5808		75,240		56,715		39,700			(18,525)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/23/2024	10/23/2026	482		5811	102,480			67,336		49,741			(25,444)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/01/2024	05/01/2026	412		5581	75,900			31,695		70,973			(18,871)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/15/2025	01/15/2027	259		5720		60,450		46,685		37,014			(13,765)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/28/2024	08/28/2026	270		5899	56,800			32,958		15,865			(14,103)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/31/2024	07/31/2026	669		5827	134,550			72,904		50,544			(33,407)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/09/2025	04/09/2027	612		5753		108,850		96,606		89,953			(12,244)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/08/2027	640		5779		126,910		96,793		75,126			(30,117)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/09/2024	10/09/2026	685		5852	133,600			85,218		53,592			(33,171)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/18/2024	09/18/2026	788		5953	166,380			101,334		37,991			(41,310)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/11/2024	09/11/2026	620		5937	138,380			82,952		31,697			(34,358)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/08/2027	190		5773		38,280		29,196		22,772			(9,084)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/02/2024	07/02/2026	349		5717	66,600			33,437		35,434			(16,536)				0/0

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SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/09/2024	10/09/2026	137		5770	32,080			20,463		14,707			(7,965)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	11/20/2024	11/20/2026	257		5852	51,150			35,573		21,959			(12,700)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/18/2024	09/18/2026	302		5948	64,440			39,247		14,953			(16,000)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/15/2024	05/15/2026	508		5660	100,340			43,830		56,401			(24,947)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	11/06/2024	11/06/2026	825		5804	170,880			115,561		81,328			(42,427)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	12/18/2024	12/18/2026	137		5841	30,080			22,075		15,414			(7,468)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/08/2027	242		5784		47,460		36,197		27,876			(11,263)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	11/20/2024	11/20/2026	719		5828	150,780			104,863		67,139			(37,436)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/25/2024	09/25/2026	336		5960	67,800			41,945		16,042			(16,834)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/16/2024	10/16/2026	512		5836	106,500			68,955		41,399			(26,442)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/28/2024	08/28/2026	777		5893	165,600			96,089		46,840			(41,116)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/01/2024	05/01/2026	430		5570	81,360			33,975		77,150			(20,228)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	12/18/2024	12/18/2026	464		5871	95,040			69,748		46,962			(23,597)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/11/2024	09/11/2026	737		5931	166,320			99,701		38,736			(41,295)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/23/2024	10/23/2026	843		5829	172,480			113,330		81,559			(42,824)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/16/2024	10/16/2026	427		5865	83,000			53,739		30,649			(20,608)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/25/2024	09/25/2026	588		5960	118,650			73,404		28,073			(29,459)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/28/2024	08/27/2027	845		5893	219,500			158,048		92,469			(36,349)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	11/06/2024	11/05/2027	928		5816	226,260			177,406		133,863			(37,468)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/18/2024	09/17/2027	855		5965	215,730			159,478		77,126			(35,725)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/31/2024	07/30/2027	686		5827	168,000			116,662		88,236			(27,821)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/07/2028	398		5767		97,060		81,697		67,822			(15,363)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/07/2024	08/06/2027	956		5875	236,880			166,011		116,096			(39,227)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/01/2024	04/30/2027	430		5575	98,640			60,340		99,698			(16,350)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	11/20/2024	11/19/2027	668		5840	164,580			131,152		92,272			(27,254)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/02/2024	07/02/2027	453		5723	105,560			70,534		70,823			(17,465)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/24/2024	07/23/2027	589		5765	142,460			98,015		89,749			(23,591)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/15/2024	05/14/2027	525		5637	132,300			82,627		95,438			(21,929)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/23/2024	10/22/2027	981		5829	242,250			186,841		144,510			(40,116)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/09/2025	04/07/2028	630		5684		158,400		146,516		141,146			(11,884)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/10/2024	07/09/2027	533		5830	124,000			83,726		66,806			(20,534)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/25/2024	09/24/2027	639		5936	164,540			122,690		63,435			(27,248)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/16/2024	10/15/2027	563		5854	136,950			104,749		70,016			(22,679)				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)
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/02/2025	12/30/2027	413		5803		99,840		83,459		64,129			(16,381)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/09/2024	10/08/2027	685		5829	171,200			129,849		93,365			(28,351)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	12/18/2024	12/17/2027	429		5859	108,750			89,448		66,227			(18,009)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/07/2028	415		5773		100,080		84,239		69,781			(15,841)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/05/2024	06/04/2027	698		5744	160,800			103,424		105,428			(26,628)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/22/2024	05/21/2027	526		5662	133,500			84,232		101,289			(22,128)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/02/2025	03/31/2028	808		5934		195,840		179,893		96,298			(15,947)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/11/2024	09/10/2027	804		5961	207,360			151,963		72,991			(34,339)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/15/2025	01/14/2028	86		5564		30,600		25,953		23,306			(4,647)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/02/2025	01/02/2029	636		5803		179,820		157,774		124,103			(22,046)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	11/06/2024	11/06/2028	1,083		5816	301,140			252,463		200,111			(37,333)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/10/2024	07/10/2028	568		5818	155,430			117,637		98,087			(19,269)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/18/2024	09/18/2028	956		5965	278,730			224,320		123,425			(34,555)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/08/2029	467		5784		128,250		113,053		94,680			(15,197)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/23/2024	10/23/2028	1,119		5829	314,600			260,730		210,580			(39,002)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/01/2024	05/01/2028	609		5575	159,460			113,119		167,098			(19,782)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	12/18/2024	12/18/2028	721		5877	203,280			176,269		135,035			(25,201)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/09/2024	10/09/2028	822		5811	241,920			198,176		151,290			(29,991)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/07/2024	08/07/2028	1,212		5863	352,160			273,286		203,565			(43,658)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/08/2025	01/08/2029	640		5779		177,230		156,229		131,240			(21,001)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/11/2024	09/11/2028	1,021		5967	301,950			241,560		130,960			(37,434)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/22/2024	05/22/2028	684		5674	193,050			139,726		158,008			(23,949)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/25/2024	09/25/2028	757		5948	221,850			179,607		102,250			(27,503)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/02/2025	04/02/2029	926		5934		255,750		240,160		144,220			(15,590)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	11/20/2024	11/20/2028	873		5793	264,690			224,443		171,467			(32,814)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/31/2024	07/31/2028	754		5839	209,000			161,188		125,921			(25,910)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/05/2024	06/05/2028	907		5750	239,200			175,304		175,272			(29,654)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/28/2024	08/28/2028	1,031		5887	310,490			245,415		157,182			(38,492)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/24/2024	07/24/2028	676		5747	193,050			147,961		137,062			(23,933)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/15/2024	05/15/2028	578		5660	159,720			114,836		124,516			(19,814)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/09/2025	04/09/2029	840		5673		244,320		230,598		223,415			(13,722)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/16/2024	10/16/2028	597		5859	166,250			136,985		97,220			(20,610)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/02/2024	06/30/2028	523		5711	142,800			107,247		107,122			(17,728)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	12/18/2024	12/18/2029	1,373		5871	433,600			387,508		297,744			(43,004)				0/0

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SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/06/2024	11/06/2029	1,582		5793	503,240			438,163		350,783			(49,910)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/28/2024	08/28/2029	1,386		5893	460,020			382,888		248,687			(45,624)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/20/2024	11/20/2029	1,506		5817	488,400			428,989		323,793			(48,439)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/02/2025	01/02/2030	946		5779		305,800		275,806		218,693			(29,994)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/05/2024	06/05/2029	820		5750	241,110			189,585		188,074			(23,913)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/22/2024	05/22/2029	667		5668	209,380			163,119		179,381			(20,777)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/23/2024	10/23/2029	1,773		5829	554,140			478,230		383,666			(54,959)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/07/2024	08/07/2029	1,520		5852	499,290			409,828		306,769			(49,519)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/18/2024	09/18/2029	1,324		5959	436,080			367,980		210,737			(43,250)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/08/2025	01/08/2030	622		5726		204,480		185,096		157,758			(19,384)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/15/2024	05/15/2029	630		5671	190,080			147,354		155,341			(18,862)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/09/2025	04/09/2030	1,627		5707		495,690		473,418		446,998			(22,272)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/16/2024	10/16/2029	1,144		5848	361,800			310,851		223,283			(35,883)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/09/2024	10/09/2029	1,216		5829	388,370			332,189		250,242			(38,518)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/10/2024	07/10/2029	705		5830	211,560			170,407		139,959			(20,982)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/25/2024	09/25/2029	1,160		5930	389,160			329,880		196,141			(38,596)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/08/2025	01/08/2030	951		5750		303,050		274,323		231,777			(28,727)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/02/2025	04/02/2030	1,700		5928		528,230		502,470		311,617			(25,760)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/24/2024	07/24/2029	1,109		5765	343,040			278,943		249,750			(34,022)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/01/2024	05/01/2029	538		5581	154,800			118,816		164,145			(15,361)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/31/2024	07/31/2029	1,577		5827	494,960			404,376		316,998			(49,089)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/02/2024	07/02/2029	942		5717	282,960			226,678		224,132			(28,063)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/11/2024	09/11/2029	1,155		5937	396,750			333,270		191,639			(39,349)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/09/2024	10/09/2025	16		42172	11,900			3,269					(5,917)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	11/20/2024	11/20/2025	16		43322	29,680			11,578					(14,758)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/11/2024	09/11/2025	17		40739	30,170			5,968					(15,002)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/09/2024	10/09/2025	14		42257	27,000			7,418					(13,426)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/11/2024	09/11/2025	29		40617	19,200			3,798					(9,547)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	11/20/2024	11/20/2025	16		42714	12,670			4,943					(6,300)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/25/2024	09/25/2025	31		41873	22,360			5,283					(11,119)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/25/2024	09/25/2025	17		42208	23,940			5,656					(11,904)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	07/25/2024	07/25/2025	170		18962	63,904			4,213					(31,776)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	07/11/2024	07/11/2025	163		20191	63,822			1,753					(31,736)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	01/24/2025	01/23/2026	4,300		21774		54,180		30,917					(23,263)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	09/11/2024	09/11/2025	3,800		19237	30,400			6,013					(15,116)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	12/19/2024	12/19/2025	4,900		21111	42,140			19,797					(20,954)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	01/23/2025	01/23/2026	4,200		21901		53,760		30,425					(23,335)				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)
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	09/18/2024	09/18/2025	3,800		19344	34,580			7,505					(17,195)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	08/29/2024	08/29/2025	3,400		19325	22,780			3,692					(11,327)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	04/11/2025	04/10/2026	7,200		18690		66,240		51,928		1			(14,312)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	08/28/2024	08/28/2025	3,400		19351	21,420			3,413					(10,651)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	12/04/2024	12/04/2025	4,400		21492	49,280			21,120					(24,505)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	11/21/2024	11/21/2025	3,100		20741	31,310			12,300					(15,569)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	11/20/2024	11/20/2025	3,100		20667	30,380			11,852					(15,107)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	09/06/2024	09/05/2025	3,300		18421	33,990			6,214					(17,042)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	01/10/2025	01/09/2026	8,400		20848		75,600		40,208		1			(35,392)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	04/03/2025	04/02/2026	3,500		18521		32,550		24,659					(7,891)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	08/08/2024	08/08/2025	2,900		18414	31,320			3,270					(15,574)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	09/12/2024	09/12/2025	3,700		19423	28,490			5,714					(14,167)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	08/07/2024	08/07/2025	2,900		17867	29,000			2,948					(14,420)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	07/24/2024	07/24/2025	4,400		19032	39,160			2,474					(19,472)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	12/27/2024	12/26/2025	3,500		21473	29,050			14,324					(14,565)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	10/23/2024	10/23/2025	3,600		20067	56,520			17,701					(28,105)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	08/14/2024	08/14/2025	3,100		19023	28,210			3,410					(14,028)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	07/25/2024	07/25/2025	4,300		18831	37,840			2,495					(18,816)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	02/20/2025	02/20/2026	3,900		22068		44,070		28,331					(15,739)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	01/02/2025	01/02/2026	3,300		20976		38,610		19,623					(18,987)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	09/26/2024	09/26/2025	4,000		20116	36,800			8,796					(18,299)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	12/18/2024	12/18/2025	5,000		21209	43,500			20,316		1			(21,631)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	12/05/2024	12/05/2025	4,500		21425	51,750			22,321					(25,733)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	03/12/2025	03/12/2026	4,800		19596		37,440		26,126					(11,314)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	12/12/2024	12/12/2025	3,900		21615	35,490			15,990					(17,648)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	10/03/2024	10/03/2025	2,700		19793	32,130			8,297					(15,977)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	12/11/2024	12/11/2025	4,000		21764	37,200			16,658					(18,498)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	12/26/2024	12/26/2025	3,400		21768	29,240			14,299					(14,540)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	04/10/2025	04/10/2026	7,200		18344		66,240		51,500		1			(14,740)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	10/16/2024	10/16/2025	4,900		20174	47,040			13,828					(23,391)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	03/26/2025	03/26/2026	4,400		19917		35,640		26,240					(9,400)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	02/21/2025	02/20/2026	3,900		21614		41,340		26,797					(14,543)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	03/06/2025	03/06/2026	4,100		20053		39,360		26,817					(12,543)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	10/24/2024	10/24/2025	3,600		20233	56,160			17,743					(27,926)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	11/26/2024	11/26/2025	3,800		20923	36,860			14,987					(18,329)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	07/18/2024	07/18/2025	5,100		19705	55,080			2,572		1			(27,389)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	07/05/2024	07/03/2025	3,300		20392	39,270			218					(19,744)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	01/16/2025	01/16/2026	4,600		21091		44,620		24,394					(20,226)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	12/04/2024	12/04/2025	206		2376	35,100			15,043		13			(17,454)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	04/10/2025	04/10/2026	382		1740		12,390		9,633		16,700			(2,757)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	04/10/2025	04/10/2026	273		1954		22,500		17,493		58,907			(5,007)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	11/13/2024	11/13/2025	295		2346	9,520			3,531		13			(4,734)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	12/04/2024	12/04/2025	206		2473	6,850			2,936					(3,406)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	10/16/2024	10/16/2025	157		3193	8,000			2,352					(3,978)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	01/02/2025	01/02/2026	161		3139		22,250		11,308					(10,942)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	10/16/2024	10/16/2025	157		3174	27,150			7,981					(13,500)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	12/11/2024	12/11/2025	151		3326	22,400			10,031					(11,138)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	12/04/2024	12/04/2025	149		3427	6,900			2,957					(3,431)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	09/18/2024	09/18/2025	163		3047	8,850			1,921					(4,401)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	10/02/2024	10/02/2025	161		3072	27,850			7,116					(13,848)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	11/13/2024	11/13/2025	183		3213	9,000			3,338					(4,475)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	10/02/2024	10/02/2025	323		3110	15,700			4,011					(7,807)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	10/09/2024	10/09/2025	160		3111	6,600			1,813					(3,282)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	11/20/2024	11/20/2025	155		3233	7,350			2,867					(3,655)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	11/20/2024	11/20/2025	155		3233	24,300			9,480					(12,083)				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)
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/30/2024	10/30/2025	159		3116	26,650			8,859					(13,252)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/11/2024	09/11/2025	169		3001	21,900			4,332					(10,890)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/30/2024	10/30/2025	223		3129	10,360			3,444					(5,152)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	07/10/2024	07/10/2025	274		2917	11,600			287					(5,768)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/11/2024	09/11/2025	270		2972	11,200			2,215					(5,569)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	01/30/2025	01/30/2026	7,524		395.06574999999998		33,930		19,855		42,941			(14,075)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	04/10/2025	04/10/2026	21,720		382.89425999999997		165,170		128,415		308,247			(36,755)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	02/13/2025	02/13/2026	5,160		396.91264000000001		23,800		14,842		26,247			(8,958)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	07/17/2024	07/17/2025	19,876		381.61523999999997	172,520			7,583		241,168			(85,786)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	07/17/2024	07/17/2025	7,061		390.02760000000001	35,640			1,567		29,361			(17,722)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	01/30/2025	01/30/2026	19,459		385.04457000000002		168,000		98,308		228,584			(69,692)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	01/24/2025	01/23/2026	10,426		258.18331000000001		64,000		36,521		95,890			(27,479)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	02/21/2025	02/20/2026	11,352		387.61		95,920		62,175		116,548			(33,745)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	03/26/2025	03/26/2026	17,581		386.01641999999998		155,040		114,150		207,305			(40,890)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	02/13/2025	02/13/2026	6,192		390.71087999999997		43,200		26,941		50,992			(16,259)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	01/29/2025	01/29/2026	7,302		393.02600000000001		32,760		19,080		49,031			(13,680)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	02/21/2025	02/20/2026	4,902		389.93565999999998		35,910		23,277		43,137			(12,633)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	07/11/2024	07/11/2025	20,988		381.93234000000001	166,400			4,571		247,484			(82,743)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	03/26/2025	03/26/2026	7,239		389.88432		50,960		37,520		67,432			(13,440)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	04/10/2025	04/10/2026	9,421		384.42277999999999		64,800		50,380		123,289			(14,420)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	04/09/2025	04/09/2026	21,513		383.06580000000002		154,160		119,432		302,337			(34,728)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	07/11/2024	07/11/2025	5,772		389.17457000000002	28,380			780		27,087			(14,112)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	01/02/2025	01/02/2026	11,864		381.56574000000001		85,950		43,683		166,742			(42,267)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	01/24/2025	01/23/2026	5,995		254.87		50,140		28,612		76,099			(21,528)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	07/17/2024	07/17/2025	13,338		386.2038	87,210			3,833		101,484			(43,365)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	01/02/2025	01/02/2026	10,019		390.28940999999998		39,900		20,279		78,434			(19,621)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	02/12/2025	02/12/2026	5,191		394.15167000000002		24,400		15,149		32,981			(9,251)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	01/30/2025	01/30/2026	5,448		388.12801000000002		39,060		22,857		52,441			(16,203)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	02/21/2025	02/20/2026	6,192		396.13742000000002		30,480		19,757		34,256			(10,723)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	07/11/2024	07/11/2025	13,380		384.21935999999999	91,800			2,522		127,238			(45,648)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	02/12/2025	02/12/2026	20,764		383.74883999999997		189,600		117,719		267,200			(71,881)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	04/09/2025	04/09/2026	6,821		390.30784		30,160		23,366		63,138			(6,794)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	12/19/2024	12/19/2025	18,262		377.84	154,560			72,609		311,442			(76,855)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	03/26/2025	03/26/2026	9,307		395.29937999999999		46,080		33,927		59,682			(12,153)				D/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	Equity/Index	BMO-	12/27/2024	12/26/2025	16,089		390.88303000000002	61,000			30,078		118,388			(30,584)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	01/02/2025	01/02/2026	3,164		384.60005999999998		18,840		9,575		36,983			(9,265)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	02/13/2025	02/13/2026	20,381		386.44717000000003		183,280		114,298		223,192			(68,982)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	01/29/2025	01/29/2026	19,821		382.67311999999998		174,040		101,364		267,752			(72,676)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	02/12/2025	02/12/2026	6,229		387.98703		44,160		27,418		61,706			(16,742)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	12/26/2024	12/26/2025	16,292		392.7276	58,280			28,500		102,913			(28,980)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	04/09/2025	04/09/2026	9,445		384.20927999999998		63,000		48,808		124,921			(14,192)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	01/24/2025	01/23/2026	14,858		255.63461000000001		116,280		66,354		175,869			(49,926)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	01/29/2025	01/29/2026	5,738		386.12407999999999		40,920		23,833		62,914			(17,087)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	12/26/2024	12/26/2025	10,774		382.83330000000001	77,490			37,893		139,556			(38,532)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	04/10/2025	04/10/2026	6,804		390.15472999999997		31,980		24,864		63,682			(7,116)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	12/26/2024	12/26/2025	1,839		395.01089999999999	5,460			2,670		9,496			(2,715)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	12/19/2024	12/19/2025	17,732		388.04167999999999	75,710			35,567		160,200			(37,647)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	12/27/2024	12/26/2025	1,846		393.53694000000002	5,670			2,796		10,876			(2,843)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	12/19/2024	12/19/2025	10,322		381.99624	67,080			31,513		139,693			(33,356)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	12/27/2024	12/26/2025	10,814		381.40478000000002	78,720			38,815		152,489			(39,469)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	01/29/2025	01/29/2027	1,826		383.44		21,210		16,788		30,006			(4,422)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	12/19/2024	12/18/2026	1,588		378.97352000000001	17,640			12,963		30,533			(4,386)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	04/09/2025	04/09/2027	4,985		378.87304		60,610		53,792		100,615			(6,818)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	02/21/2025	02/19/2027	3,870		387.22239000000002		45,450		37,488		54,938			(7,962)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	07/17/2024	07/17/2026	5,492		381.99761999999998	65,520			34,243		85,805			(16,268)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	01/24/2025	01/22/2027	2,867		255.37974		32,230		25,339		45,106			(6,891)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	12/27/2024	12/24/2026	3,956		379.88826	44,550			33,289		73,622			(11,138)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	03/26/2025	03/25/2027	3,620		386.01641999999998		43,120		37,434		55,186			(5,686)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	07/11/2024	07/10/2026	3,935		378.50180999999998	51,000			26,201		71,687			(12,680)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	04/10/2025	04/09/2027	4,972		378.69083000000001		63,650		56,568		101,002			(7,082)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	02/12/2025	02/12/2027	3,374		384.90471000000002		39,000		31,617		52,616			(7,383)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	01/02/2025	12/31/2026	4,482		379.29		51,680		38,955		85,623			(12,725)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	02/13/2025	02/12/2027	3,354		387.61		38,480		31,239		46,604			(7,241)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	01/30/2025	01/29/2027	1,816		385.43		21,210		16,811		27,477			(4,399)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	12/26/2024	12/24/2026	3,942		381.31110000000001	44,250			32,929		69,333			(11,017)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/22/2024	08/22/2025	2,294		391.56529999999998	10,710			1,530					(5,326)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	01/30/2025	01/30/2026	2,482		405.29728		12,300		7,198					(5,102)				0/0

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SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/29/2024	08/29/2025	1,771		395.19	7,350			1,191					(3,655)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	01/16/2025	01/16/2026	1,750		399.55005		12,250		6,697					(5,553)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/08/2024	08/08/2025	1,550		385.05504999999	7,740			808					(3,849)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	01/10/2025	01/09/2026	3,300		392.33436		13,390		7,122					(6,268)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/19/2024	09/19/2025	1,760		398.82288999999	7,560			1,662					(3,759)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/03/2024	10/03/2025	2,510		395.60127	12,900			3,331					(6,415)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	07/18/2024	07/18/2025	4,681		382.60735	26,820			1,253					(13,336)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/06/2024	09/05/2025	1,776		394.56416999999	9,170			1,677					(4,598)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/12/2024	09/12/2025	1,262		399.05396000000	4,950			993					(2,461)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	11/07/2024	11/07/2025	2,971		400.63904000000	25,080			8,888					(12,471)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	12/26/2024	12/26/2025	6,504		414.54075	72,800			35,600		40,822			(36,200)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/29/2024	08/29/2025	11,387		410.60241000000	117,450			19,037		33,635			(58,402)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/16/2024	10/16/2025	22,502		437.57162	81,900			24,075		2,232			(40,725)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	03/26/2025	03/26/2026	19,289		440.67579999998		72,680		53,512		27,044			(19,168)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/12/2024	09/12/2025	8,580		414.11259999999	74,800			15,001		19,564			(37,195)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/18/2024	09/18/2025	10,076		416.44251000000	77,600			16,842		18,310			(38,587)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	11/07/2024	11/07/2025	22,037		435.37186000000	90,780			32,172		6,640			(45,141)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/06/2024	09/05/2025	5,835		411.51348000000	51,750			9,461		17,031			(25,947)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/07/2024	08/07/2025	12,710		403.24346000000	112,210			11,406		74,294			(55,797)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/21/2024	08/21/2025	20,911		425.07976000000	69,700			9,766		2,229			(34,659)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/25/2024	09/25/2025	12,569		416.50707	99,000			23,390		25,722			(49,228)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/09/2024	10/09/2025	21,282		431.34120000001	78,200			21,484		5,480			(38,885)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/09/2024	10/09/2025	10,516		416.16437999999	100,800			27,692		27,926			(50,123)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	12/26/2024	12/26/2025	24,765		430.93049999999	105,930			51,801		33,711			(52,674)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	03/26/2025	03/26/2026	11,720		429.61795000001		91,200		67,147		41,549			(24,053)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/07/2024	08/07/2025	24,383		419.43488000002	72,380			7,357		4,957			(35,991)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/05/2024	09/05/2025	20,707		429.67084999997	64,780			11,746		1,683			(32,212)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	11/07/2024	11/07/2025	11,637		420.83253999999	116,090			41,142		26,200			(57,726)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/12/2024	09/12/2025	24,982		430.75635999999	73,260			14,692		2,313			(36,429)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/14/2024	08/14/2025	18,022		424.54306000000	47,600			5,754		1,316			(23,669)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/16/2024	10/16/2025	11,375		421.39521999999	106,720			31,371		17,155			(53,067)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/08/2024	08/08/2025	12,662		404.79154	115,150			12,021		61,174			(57,259)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	01/30/2025	01/30/2026	16,382		432.69312000002		70,620		41,324		28,000			(29,296)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/03/2024	10/03/2025	21,838		432.65154000001	66,120			17,075		3,505			(32,878)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	01/10/2025	01/09/2026	37,318		421.4837		177,870		94,601		147,377			(83,269)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	07/24/2024	07/24/2025	6,530		399.33341000001	67,500			4,265		53,331			(33,565)				0/0

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SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/19/2024	09/19/2025	10,060		417.51150000000 001	74,000			16,264		15,895			(36,797)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	01/02/2025	01/02/2026	6,042		421.04259999999 999		39,120		19,882		23,456			(19,238)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/19/2024	09/19/2025	20,874		432.22381000000 001	54,780			12,040		1,968			(27,240)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/03/2024	10/03/2025	8,283		417.11433	69,630			17,981		17,838			(34,624)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/02/2024	10/02/2025	8,256		418.07574	66,990			17,116		15,365			(33,311)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/28/2024	08/28/2025	21,288		428.52474000000 001	67,200			10,708		1,399			(33,415)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/22/2024	08/22/2025	10,960		408.04399999999 998	111,370			15,910		41,453			(55,379)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	01/10/2025	01/09/2026	12,186		409.66640000000 001		119,520		63,567		115,470			(55,953)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	01/16/2025	01/16/2026	8,251		416.34795000000 003		81,180		44,381		51,281			(36,799)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/28/2024	08/28/2025	11,151		409.97901000000 002	113,960			18,158		35,397			(56,667)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/21/2024	08/21/2025	11,220		407.82560000000 001	112,200			15,720		43,080			(55,792)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	11/26/2024	11/26/2025	19,472		445.76139999999 998	72,000			29,275		1,778			(35,802)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	11/26/2024	11/26/2025	11,197		429.32780000000 002	111,780			45,449		11,919			(55,583)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	01/30/2025	01/30/2026	10,177		421.81536		86,920		50,863		45,559			(36,057)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	01/16/2025	01/16/2026	13,752		426.74664999999 999		73,150		39,991		36,096			(33,159)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/02/2024	10/02/2025	21,517		434.06333999999 998	59,340			15,161		2,470			(29,507)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/08/2024	08/08/2025	24,032		421.04512	75,330			7,864		3,213			(37,458)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	11/13/2024	11/13/2025	11,316		422.74959999999 999	118,220			43,845		22,090			(58,785)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/06/2024	09/05/2025	20,803		428.06862000000 001	62,320			11,394		2,540			(31,246)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/25/2024	09/25/2025	22,121		431.22604000000 001	65,120			15,385		3,442			(32,381)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	01/02/2025	01/02/2026	22,155		432.95890000000 003		63,360		32,202		26,382			(31,158)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/05/2024	09/05/2025	5,808		412.64242000000 002	54,970			9,967		14,442			(27,334)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/29/2024	08/29/2025	21,509		429.17633999999 998	68,850			11,160		1,263			(34,236)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/18/2024	09/18/2025	20,907		431.13114000000 002	59,760			12,970		2,415			(29,716)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/22/2024	08/22/2025	21,155		425.30739999999 997	73,040			10,434		2,266			(36,319)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	07/24/2024	07/24/2025	30,036		414.26533999999 998	121,900			7,702		10,387			(60,615)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	11/13/2024	11/13/2025	29,521		440.22867000000 002	105,600			39,165		4,688			(52,510)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	07/18/2024	07/18/2025	29,647		414.90787	132,240			6,176		4,047			(65,757)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/03/2024	10/02/2026	1,671		693.07457999999 997	25,500			16,043		11,091			(6,340)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	07/05/2024	07/02/2026	1,991		651.30318	29,370			14,847		25,776			(7,343)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	02/21/2025	02/19/2027	1,307		711.17885999999 999		22,480		18,542		9,818			(3,938)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	07/25/2024	07/24/2026	2,653		669.37440000000 004	36,150			19,267		23,837			(8,988)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/26/2024	09/25/2026	1,837		664.10247000000 004	42,790			26,509		23,495			(10,639)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/06/2024	06/05/2026	1,265		628.74192000000 005	27,650			12,875		25,377			(6,875)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/22/2024	08/21/2026	2,729		690.06332999999 995	33,120			18,926		16,192			(8,235)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/01/2024	07/31/2026	3,115		681.24977999999 999	41,940			22,756		21,164			(10,427)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/29/2024	08/28/2026	1,856		704.74408000000 005	20,460			11,888		7,645			(5,087)				0/0

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SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/19/2024	09/18/2026	3,683		696.55673999999999	46,420			28,311		21,022			(11,541)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/31/2024	05/29/2026	1,268		645.53349000000003	20,720			9,488		16,689			(5,173)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/08/2024	08/07/2026	2,264		674.19298000000003	30,550			16,870		19,072			(7,596)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/12/2024	09/11/2026	2,355		696.20633999999995	28,280			16,976		13,128			(7,031)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/23/2024	05/22/2026	4,180		646.04046000000005	66,010			29,632		52,872			(16,503)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	01/10/2025	01/08/2027	1,372		690.77205000000004		17,680		13,559		13,783			(4,121)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/16/2025	01/16/2026	6,320		1214		378,784		207,082		122,920			(171,702)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/21/2024	11/21/2025	5,654		1216	352,452			138,463		63,718			(175,258)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/22/2024	08/22/2025	5,427		1227	354,420			50,631		18,614			(176,236)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/13/2025	03/13/2026	10,151		1129		496,720		347,977		549,638			(148,743)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/31/2024	10/31/2025	6,111		1206	365,112			122,373		110,728			(181,553)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/14/2024	11/14/2025	8,433		1220	557,539			208,311		100,703			(277,238)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/13/2025	01/13/2026	3,784		1180		247,500		133,269		100,863			(114,231)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/20/2025	03/20/2026	8,148		1123		458,185		329,793		457,548			(128,393)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/21/2025	02/20/2026	6,643		1210		444,928		288,402		208,809			(156,526)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/27/2025	02/27/2026	5,608		1167		324,672		214,961		246,503			(109,711)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/06/2025	02/06/2026	6,030		1212		370,110		223,693		120,569			(146,417)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/17/2024	10/17/2025	3,551		1222	214,613			63,676		31,260			(106,717)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/07/2024	11/07/2025	5,358		1218	348,612			123,547		47,536			(173,348)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/13/2025	02/13/2026	6,374		1204		425,412		265,298		128,004			(160,114)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/25/2024	07/25/2025	5,683		1198	307,932			20,303		8,605			(153,120)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/06/2024	09/05/2025	5,666		1214	317,714			58,086		41,968			(159,297)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/19/2024	09/19/2025	7,163		1181	565,400			124,264		65,111			(281,147)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/05/2024	07/03/2025	4,206		1230	260,884			1,449					(131,167)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/19/2024	12/19/2025	5,615		1191	377,612			177,395		134,364			(187,769)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/29/2024	08/29/2025	5,945		1204	396,504			64,269		31,761			(197,163)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/26/2024	09/26/2025	5,523		1215	382,160			91,340		33,855			(190,030)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/15/2024	08/15/2025	3,453		1206	221,760			27,415		8,370			(110,271)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/03/2024	10/03/2025	6,580		1224	400,480			103,421		43,422			(199,140)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/12/2024	09/12/2025	6,565		1230	373,600			74,925		21,436			(185,774)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/30/2025	01/30/2026	3,476		1200		227,472		133,109		77,335			(94,363)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/11/2025	04/10/2026	8,827		1070		412,920		323,702		734,568			(89,218)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/27/2024	11/26/2025	6,762		1215	482,479			197,257		95,677			(241,240)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/01/2024	08/01/2025	5,417		1204	344,955			29,378		12,728			(171,530)				0/0

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BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/06/2025	03/06/2026	7,489		1137		429,996		292,964		402,547			(137,032)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/08/2024	08/08/2025	4,120		1184	250,390			26,140		15,990			(124,507)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/10/2024	10/10/2025	3,194		1226	196,170			54,432		21,604			(97,546)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/12/2024	12/12/2025	3,959		1255	254,800			114,800		42,193			(126,700)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/18/2024	07/18/2025	4,029		1214	257,348			12,019		867			(127,967)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/03/2025	01/02/2026	5,397		1220		277,615		142,268		71,993			(135,347)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/24/2024	10/24/2025	5,586		1189	365,954			115,617		81,151			(181,972)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/11/2024	07/11/2025	3,644		1216	283,725			7,795		273			(141,083)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/27/2025	03/27/2026	9,800		1109		595,903		440,379		632,104			(155,524)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/24/2025	01/23/2026	3,834		1224		252,155		143,889		66,324			(108,266)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/05/2024	12/05/2025	4,774		1254	317,100			136,771		37,114			(157,679)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/27/2024	12/24/2025	6,715		1242	350,892			172,025		84,978			(176,912)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/03/2025	04/02/2026	7,980		1123		404,888		306,733		581,682			(98,155)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/13/2025	03/12/2027	725		1152		43,272		36,793		48,784			(6,479)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/21/2024	06/18/2026	1,060		1215	93,977			45,690		32,497			(23,494)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/17/2024	10/16/2026	1,569		1214	131,252			85,097		61,014			(32,633)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/25/2024	04/24/2026	2,588		1183	183,480			75,164		94,800			(45,807)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/09/2024	05/08/2026	2,481		1172	188,500			80,860		95,142			(47,060)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/11/2025	04/09/2027	1,139		1054		80,784		72,093		124,563			(8,691)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/12/2024	12/11/2026	1,535		1314	98,173			71,202		35,107			(24,408)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/11/2025	04/09/2027	949		1078		58,780		52,456		92,026			(6,324)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/13/2025	02/12/2027	1,471		1209		123,876		100,564		61,886			(23,312)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/08/2024	08/07/2026	2,018		1183	163,824			90,463		80,974			(40,731)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/27/2024	11/27/2026	2,607		1278	175,520			123,925		68,628			(43,639)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/21/2024	06/18/2026	326		1203	30,596			14,875		11,100			(7,649)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/19/2024	09/18/2026	2,930		1210	251,460			153,363		96,277			(62,520)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/13/2025	02/12/2027	1,144		1256		76,524		62,123		35,248			(14,401)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/05/2024	12/04/2026	796		1295	57,270			40,986		18,115			(14,239)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/19/2024	12/18/2026	419		1261	25,570			18,791		13,437			(6,357)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/02/2024	05/01/2026	1,659		1132	131,974			55,338		86,139			(32,948)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/30/2025	01/29/2027	2,069		1280		117,500		93,128		56,547			(24,372)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/02/2024	05/01/2026	786		1173	50,616			21,224		28,755			(12,637)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/03/2024	10/02/2026	1,151		1262	78,134			49,156		30,021			(19,426)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/06/2025	02/05/2027	1,817		1252		121,374		97,366		61,195			(24,008)				0/0

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BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/12/2024	09/11/2026	985		1258	67,008			40,223		23,977			(16,660)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/21/2025	02/19/2027	1,177		1216		98,154		80,960		63,177			(17,194)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/03/2025	12/31/2026	2,740		1200		216,975		164,230		116,541			(52,745)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/27/2024	06/26/2026	408		1267	27,120			13,411		7,530			(6,743)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/05/2024	12/04/2026	1,751		1228	171,336			122,618		64,353			(42,599)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/27/2025	03/25/2027	1,439		1115		110,240		95,835		119,162			(14,406)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/27/2025	02/26/2027	1,752		1213		106,640		88,623		91,267			(18,017)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/25/2024	04/24/2026	776		1253	38,142			15,625		14,626			(9,522)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/30/2025	01/29/2027	579		1162		58,471		46,343		34,061			(12,128)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/29/2024	08/28/2026	1,156		1257	77,672			45,131		29,088			(19,311)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/22/2024	08/21/2026	164		1273	11,292			6,453		4,017			(2,807)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/29/2024	08/28/2026	2,890		1211	243,005			141,197		104,658			(60,417)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/22/2024	08/21/2026	411		1214	37,365			21,351		15,968			(9,290)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/18/2024	07/17/2026	1,809		1197	163,834			85,743		66,741			(40,733)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/01/2024	07/31/2026	417		1274	24,540			13,315		8,895			(6,101)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/06/2024	09/04/2026	592		1249	38,059			22,573		18,431			(9,502)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/10/2024	10/09/2026	655		1268	43,800			27,977		16,328			(10,890)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/14/2024	11/13/2026	2,047		1235	163,725			112,448		71,784			(40,706)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/16/2025	01/15/2027	1,913		1208		156,653		121,148		87,788			(35,505)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/21/2025	02/19/2027	2,102		1265		138,475		114,218		83,956			(24,257)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/15/2024	08/14/2026	411		1239	29,450			16,545		10,569			(7,322)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/01/2024	07/31/2026	1,000		1208	81,828			44,398		36,857			(20,345)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/11/2024	07/10/2026	891		1266	68,255			35,065		20,094			(16,970)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/23/2024	05/22/2026	933		1193	72,325			32,466		34,564			(18,081)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/03/2025	04/02/2027	1,392		1152		82,440		72,475		111,181			(9,965)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/19/2024	12/18/2026	1,928		1208	152,950			112,401		88,231			(38,027)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/25/2024	07/24/2026	424		1227	26,990			14,385		12,603			(6,710)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/16/2024	05/15/2026	1,348		1183	112,384			49,294		51,174			(28,057)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/16/2025	01/15/2027	998		1251		66,072		51,097		34,462			(14,975)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/31/2024	05/29/2026	2,372		1178	188,048			86,113		91,328			(46,947)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/20/2025	03/19/2027	1,701		1162		103,417		88,927		106,904			(14,490)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/13/2024	06/12/2026	817		1260	53,580			25,465		14,363			(13,321)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/24/2025	01/22/2027	1,958		1228		164,400		129,252		78,584			(35,148)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/27/2024	12/24/2026	2,653		1212	222,560			166,305		119,541			(55,640)				0/0

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BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/13/2024	06/12/2026	981		1234	73,344			34,859		22,170			(18,235)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/21/2024	11/20/2026	2,131		1263	139,048			96,837		56,423			(34,571)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/13/2025	01/13/2027	1,514		1174		131,112		100,897		82,518			(30,215)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/05/2024	07/02/2026	1,860		1236	148,212			74,925		43,755			(37,053)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/12/2024	09/11/2026	3,200		1213	270,933			162,634		110,978			(67,361)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/11/2024	07/10/2026	1,296		1210	128,368			65,947		46,789			(31,916)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/03/2024	10/02/2026	3,125		1217	263,834			165,983		114,622			(65,596)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/31/2024	05/29/2026	254		1224	15,993			7,324		6,531			(3,993)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/10/2024	10/09/2026	1,147		1227	93,240			59,556		38,826			(23,182)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/27/2024	12/24/2026	2,404		1278	146,218			109,260		69,517			(36,555)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/20/2025	03/19/2027	2,865		1123		214,400		184,360		223,920			(30,040)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/12/2024	12/11/2026	1,778		1249	154,748			112,235		64,413			(38,474)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/06/2025	02/05/2027	1,900		1207		157,872		126,645		85,526			(31,227)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/06/2024	06/05/2026	251		1263	14,385			6,699		4,581			(3,576)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/19/2024	09/18/2026	1,058		1246	76,141			46,438		26,069			(18,931)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/09/2024	05/08/2026	428		1211	26,500			11,368		11,592			(6,616)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/13/2025	03/12/2027	2,628		1130		176,871		150,389		200,011			(26,482)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/03/2025	12/31/2026	2,574		1254		155,620		117,790		75,758			(37,830)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/23/2024	05/22/2026	933		1225	61,666			27,682		26,095			(15,417)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/27/2024	11/27/2026	2,281		1233	190,008			134,154		82,448			(47,241)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/18/2024	07/17/2026	987		1250	69,180			36,205		23,294			(17,200)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/14/2024	11/13/2026	2,374		1225	198,911			136,615		89,229			(49,455)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/31/2024	10/30/2026	2,886		1207	227,120			151,621		137,826			(56,468)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/21/2024	11/20/2026	1,639		1206	141,160			98,308		65,429			(35,096)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/06/2025	03/05/2027	2,586		1137		196,330		165,047		197,613			(31,283)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/06/2024	09/04/2026	2,791		1219	208,395			123,600		108,937			(52,027)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/06/2025	03/05/2027	1,427		1180		86,464		72,687		85,592			(13,777)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/03/2025	04/02/2027	3,248		1115		235,375		206,923		314,113			(28,452)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/31/2024	10/30/2026	1,528		1254	95,328			63,639		52,861			(23,701)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/27/2025	02/26/2027	2,190		1185		153,950		127,939		134,247			(26,011)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/25/2024	07/24/2026	2,460		1182	196,069			104,498		104,548			(48,748)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/07/2024	11/06/2026	1,380		1267	92,650			62,742		33,390			(23,035)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/15/2024	08/14/2026	1,726		1203	147,441			82,834		59,572			(36,658)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/07/2024	11/06/2026	1,786		1217	152,746			103,439		62,756			(37,977)				0/0

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BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/27/2025	03/25/2027	1,439		1155		89,120		77,474		95,685			(11,646)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/24/2024	10/23/2026	917		1242	59,818			39,358		27,594			(14,872)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/05/2024	07/02/2026	890		1279	57,508			29,072		14,091			(14,377)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/26/2024	09/25/2026	1,381		1224	118,966			73,700		45,034			(29,578)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/13/2025	01/13/2027	1,177		1234		76,048		58,523		43,783			(17,525)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/24/2024	10/23/2026	1,751		1197	143,031			94,110		73,290			(35,561)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/17/2024	10/16/2026	743		1264	48,771			31,621		19,999			(12,126)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/08/2024	08/07/2026	420		1223	27,920			15,417		12,246			(6,942)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/06/2024	09/05/2025	36,254		348.66711199999997	302,375			55,282		37,860			(151,606)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/31/2024	10/31/2025	28,482		348.65423399999997	241,178			80,834		66,686			(119,926)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/06/2025	02/06/2026	36,436		347.18102299999998		346,075		209,166		116,176			(136,909)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/13/2025	01/13/2026	17,070		344.53528399999999		160,598		86,476		62,589			(74,122)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/10/2024	10/10/2025	23,417		349.88086900000002	216,152			59,976		24,705			(107,482)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/03/2024	10/03/2025	33,764		348.785595	322,730			83,342		39,220			(160,478)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/08/2024	08/08/2025	38,138		344.41099800000001	353,496			36,903		21,628			(175,777)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/29/2024	08/29/2025	47,601		349.00389999999999	430,272			69,742		26,585			(213,954)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/12/2024	12/12/2025	22,672		353.55643500000002	225,440			101,572		38,455			(112,101)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/11/2024	07/11/2025	21,548		349.82635800000003	241,832			6,644		123			(120,252)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/30/2025	01/30/2026	14,357		345.78337599999998		143,200		83,796		49,533			(59,404)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/07/2024	11/07/2025	25,870		352.52079199999997	208,754			73,982		21,842			(103,804)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/19/2024	12/19/2025	22,240		347.54469999999998	199,353			93,652		63,276			(99,129)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/27/2024	11/26/2025	29,307		351.38442300000003	275,422			112,603		45,511			(137,711)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/06/2025	03/06/2026	27,429		336.04552000000001		255,208		173,878		236,173			(81,330)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/13/2025	02/13/2026	21,400		346.94127700000001		211,050		131,616		63,782			(79,434)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/21/2024	11/21/2025	37,674		349.03881200000001	347,424			136,488		60,768			(172,758)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/24/2024	10/24/2025	22,471		345.877858	209,040			66,043		42,810			(103,946)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/13/2025	03/13/2026	34,280		337.21934800000002		239,742		167,951		257,739			(71,791)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/27/2025	02/27/2026	18,612		348.30805800000002		116,424		77,083		77,849			(39,341)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/27/2024	12/24/2025	27,287		352.04246699999999	217,170			106,468		52,981			(109,492)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/03/2025	01/02/2026	18,397		346.92065600000001		160,064		82,027		45,547			(78,037)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/19/2024	09/19/2025	38,132		348.75449600000002	354,296			77,867		23,253			(176,175)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/03/2025	04/02/2026	50,227		335.42518200000001		392,865		297,625		553,357			(95,240)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/24/2025	01/23/2026	20,244		351.57242100000002		180,624		103,071		44,790			(77,553)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/12/2024	09/12/2025	22,863		352.42049300000002	177,600			35,618		8,210			(88,312)				0/0

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BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/18/2024	07/18/2025	33,429		349.29850299999998	311,571			14,551		735			(154,930)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/05/2024	12/05/2025	26,436		354.18775900000003	260,474			112,347		30,412			(129,521)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/14/2024	11/14/2025	26,265		347.49762299999998	280,968			104,977		57,002			(139,712)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/01/2024	08/01/2025	17,256		352.66611899999998	127,740			10,879		1,077			(63,519)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/11/2025	04/10/2026	42,790		330.40412700000002		257,289		201,697		454,670			(55,592)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/15/2024	08/15/2025	27,454		346.12643500000001	279,264			34,524		13,389			(138,865)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/17/2024	10/17/2025	12,041		351.24297799999999	99,960			29,658		12,601			(49,705)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/27/2025	03/27/2026	29,635		329.61852900000002		327,987		242,386		343,338			(85,601)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/26/2024	09/26/2025	35,827		346.84253799999999	399,420			95,466		43,261			(198,613)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/22/2024	08/22/2025	28,320		351.88679999999999	256,410			36,630		10,614			(127,501)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/21/2025	02/20/2026	30,675		348.92499500000002		293,196		190,049		132,601			(103,147)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/20/2025	03/20/2026	35,853		338.31333699999999		261,480		188,208		249,213			(73,272)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/05/2024	07/03/2025	34,859		351.46109999999999	315,372			1,752		3			(158,562)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/16/2025	01/16/2026	27,910		348.30099999999999		251,133		137,295		81,049			(113,838)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/25/2024	07/25/2025	28,434		344.640714	256,760			16,929		10,603			(127,675)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/16/2025	01/15/2027	7,193		347.952699		85,650		66,238		47,476			(19,412)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/15/2024	08/14/2026	2,860		342.29220500000002	42,050			23,624		18,674			(10,455)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/21/2025	02/19/2027	10,418		349.97597400000001		123,336		101,731		77,968			(21,605)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/13/2025	02/12/2027	7,133		348.33601499999997		85,550		69,451		42,565			(16,099)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/06/2025	02/05/2027	8,320		348.22570000000002		98,368		78,911		52,866			(19,457)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/14/2024	11/13/2026	13,418		346.093592	187,718			128,927		89,546			(46,672)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/31/2024	05/29/2026	2,320		344.84029600000002	26,384			12,082		12,033			(6,587)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/09/2024	05/08/2026	3,789		344.24908199999999	40,300			17,287		19,183			(10,061)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/08/2024	08/07/2026	10,401		344.41099800000001	125,820			69,478		60,295			(31,282)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/06/2024	09/04/2026	10,151		349.01438999999999	112,840			66,926		58,037			(28,171)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/02/2024	05/01/2026	2,945		337.24699399999997	34,980			14,667		21,755			(8,733)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/27/2025	02/26/2027	10,931		346.25717700000001		107,226		89,110		90,896			(18,116)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/12/2024	09/11/2026	13,146		348.92772300000001	159,804			95,926		64,531			(39,731)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/03/2025	04/02/2027	12,785		334.09015599999998		141,918		124,763		186,136			(17,155)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/22/2024	08/21/2026	6,293		351.18302599999998	76,802			43,887		30,895			(19,095)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/10/2024	10/09/2026	8,282		350.23110000000003	98,803			63,109		41,278			(24,565)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/13/2025	01/13/2027	7,812		345.572		91,260		70,229		55,253			(21,031)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/21/2024	06/18/2026	3,979		344.45782100000002	59,906			29,126		22,312			(14,977)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/31/2024	10/30/2026	14,822		348.306623	169,116			112,899		100,157			(42,047)				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)
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/05/2024	07/02/2026	3,401		351.109639000002	40,752			20,601		12,086			(10,188)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/05/2024	12/04/2026	10,406		352.409708000002	139,786			100,039		50,595			(34,754)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/25/2024	04/24/2026	5,857		344.251188000001	62,060			25,423		31,157			(15,494)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/27/2024	11/27/2026	16,218		351.384423000003	198,018			139,809		84,718			(49,233)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/17/2024	10/16/2026	6,880		349.495499999999	81,912			53,108		37,218			(20,365)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/20/2025	03/19/2027	11,652		335.968591		128,193		110,232		131,165			(17,961)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/25/2024	07/24/2026	1,451		358.785127999999	10,105			5,386		3,738			(2,512)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/16/2024	05/15/2026	3,471		342.784530000002	45,288			19,864		20,814			(11,306)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/13/2024	06/12/2026	5,412		348.157278000002	66,842			31,768		21,855			(16,619)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/03/2024	10/02/2026	11,445		349.485265000003	138,880			87,372		59,553			(34,529)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/27/2024	06/26/2026	569		352.119265999998	6,392			3,161		1,967			(1,589)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/12/2024	12/11/2026	4,534		352.845768000002	59,056			42,832		24,599			(14,683)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/07/2024	11/06/2026	13,646		352.520791999997	149,472			101,222		57,536			(37,163)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/11/2024	07/10/2026	4,253		350.535226000002	57,465			29,522		19,291			(14,287)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/27/2024	12/24/2026	19,532		351.343277	216,172			161,532		110,586			(54,043)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/19/2024	09/18/2026	10,529		345.612564000002	142,894			87,150		57,194			(35,527)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/06/2025	03/05/2027	9,242		337.395100000001		105,524		88,710		104,351			(16,814)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/19/2024	12/18/2026	3,177		359.708765000003	23,815			17,501		11,607			(5,921)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/26/2024	09/25/2026	8,530		349.299923999998	109,470			67,817		42,042			(27,217)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/13/2025	03/12/2027	11,126		340.551555000001		95,793		81,450		105,890			(14,343)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/03/2025	12/31/2026	6,037		348.998025999998		64,449		48,782		33,241			(15,667)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/29/2024	08/28/2026	7,456		348.654896000001	89,752			52,150		38,089			(22,315)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/30/2025	01/29/2027	7,178		347.522729000003		85,750		67,964		46,582			(17,786)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/27/2025	03/25/2027	8,382		333.968823999998		97,636		84,878		103,241			(12,758)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/24/2025	01/22/2027	3,992		350.869979		47,964		37,710		22,935			(10,254)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/06/2024	06/05/2026	3,169		347.656625000002	36,003			16,765		14,106			(8,951)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/24/2024	10/23/2026	10,659		347.264141999999	122,951			80,898		61,371			(30,569)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/23/2024	05/22/2026	2,032		343.729970999998	25,137			11,284		12,233			(6,284)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/11/2025	04/09/2027	8,620		324.891986999997		93,576		83,509		140,986			(10,067)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/21/2024	11/20/2026	6,279		346.593094000001	81,972			57,088		38,020			(20,380)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/01/2024	07/31/2026	11,791		350.573145000001	130,749			70,942		53,816			(32,508)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/18/2024	07/17/2026	7,714		349.648502000001	92,313			48,312		33,806			(22,951)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/07/2024	11/07/2025	268		4862	30,758			10,901		52,302			(15,295)				0/0

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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)
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/17/2024	10/17/2025	404		4942	44,460			13,191		69,306			(22,108)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/05/2024	12/05/2025	263		4976	29,029			12,521		45,492			(14,435)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/24/2024	10/24/2025	344		4950	39,440			12,460		62,801			(19,612)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/27/2024	12/24/2025	306		4884	36,450			17,870		55,467			(18,377)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/27/2025	03/27/2026	446		5376		56,880		42,035		53,210			(14,845)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/12/2024	09/12/2025	374		4853	41,220			8,267		74,701			(20,497)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/06/2025	02/06/2026	336		5298		39,420		23,825		38,992			(15,595)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/19/2024	09/19/2025	136		19423	45,630			10,029		66,827			(22,690)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/10/2024	10/10/2025	133		20545	84,294			23,389		128,676			(41,915)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/27/2025	02/27/2026	209		20756		79,636		52,726		102,680			(26,910)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/26/2024	09/26/2025	2,100		0.98499999999999 9999	57,120			13,652		71,689			(28,403)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/27/2024	12/26/2025	2,000		0.997	46,000			22,681		52,331			(23,064)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/27/2025	02/27/2026	2,300		1.01		57,500		38,070		60,528			(19,430)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/27/2025	03/27/2026	2,500		1.00899999999999 999		40,275		29,764		45,623			(10,511)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/21/2024	11/21/2025	1,900		0.999	54,720			21,497		64,655			(27,210)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/27/2024	11/26/2025	1,500		0.99399999999999 9999	35,055			14,332		40,162			(17,528)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/12/2024	09/12/2025	2,900		1.008	69,890			14,016		100,073			(34,753)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/19/2024	09/19/2025	1,100		0.998	21,010			4,618		26,366			(10,447)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/03/2025	01/02/2026	2,800		1.002		56,280		28,842		63,285			(27,438)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/15/2024	08/15/2025	2,300		0.996	55,890			6,909		81,659			(27,791)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/31/2024	10/31/2025	1,900		1.002	53,257			17,850		69,282			(26,482)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/17/2024	10/17/2025	2,100		1.00099999999999 999	43,470			12,898		50,518			(21,616)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/21/2025	02/20/2026	1,700		0.98799999999999 9999		43,690		28,320		42,360			(15,370)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/22/2024	08/22/2025	1,500		0.97399999999999 9998	42,150			6,021		57,783			(20,959)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/16/2025	01/16/2026	1,600		1.01299999999999 999		42,720		23,355		44,364			(19,365)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/03/2024	10/03/2025	1,600		0.98899999999999 9999	31,680			8,181		39,940			(15,753)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/15/2025	01/15/2026	221		2297		23,905		13,003		1,055			(10,902)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/20/2024	11/20/2025	215		2337	7,330			2,860		76			(3,645)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/12/2025	03/12/2026	395		2012		12,128		8,463		17,051			(3,665)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/19/2025	03/19/2026	288		2053		7,686		5,511		9,140			(2,175)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/20/2025	02/20/2026	221		2241		8,065		5,185		2,248			(2,880)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/19/2025	03/19/2026	240		2084		29,075		20,848		25,185			(8,227)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/26/2025	03/26/2026	241		2057		7,530		5,544		9,072			(1,986)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/15/2025	01/15/2026	353		2261		11,024		5,997		1,776			(5,027)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/20/2025	02/20/2026	221		2232		30,275		19,463		4,521			(10,813)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/11/2024	09/11/2025	238		2104	6,615			1,308		11,695			(3,289)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/06/2025	02/06/2026	824		2293		35,720		21,589		25,322			(14,131)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/12/2024	12/12/2025	403		4926	49,000			22,077		73,506			(24,365)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/14/2024	11/14/2025	393		4780	39,330			14,695		62,993			(19,557)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/11/2025	04/10/2026	773		4739		80,660		63,232		114,369			(17,428)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/21/2025	02/20/2026	402		5442		42,460		27,523		34,343			(14,937)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/08/2024	08/08/2025	450		4664	52,920			5,525		103,665			(26,315)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/03/2025	01/02/2026	390		4881		33,440		17,137		52,489			(16,303)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/16/2025	01/16/2026	352		5081		38,520		21,059		50,258			(17,461)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/03/2025	04/02/2026	469		5164		44,400		33,636		55,675			(10,764)				0/0

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DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/13/2025	03/13/2026	375		5302		39,000		27,321		39,026			(11,679)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/29/2024	08/29/2025	201		4936	25,200			4,085		40,483			(12,531)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/27/2025	02/27/2026	420		5484		45,770		30,304		35,744			(15,466)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/21/2024	11/21/2025	378		4794	41,580			16,335		74,314			(20,676)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/30/2025	01/30/2026	360		5192		52,440		30,686		56,985			(21,754)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/25/2024	07/25/2025	312		4888	28,950			1,909		59,109			(14,395)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/11/2024	07/11/2025	261		4956	26,000			714		47,990			(12,929)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/31/2024	10/31/2025	228		4890	21,890			7,337		37,329			(10,885)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/06/2024	09/05/2025	232		4738	24,860			4,545		44,542			(12,464)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/18/2024	07/18/2025	390		4880	37,620			1,757		71,855			(18,707)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/22/2024	08/22/2025	409		4856	45,800			6,543		78,535			(22,774)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/01/2024	08/01/2025	315		4775	28,200			2,402		53,855			(14,023)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/03/2024	10/03/2025	305		4911	28,800			7,437		44,858			(14,321)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/08/2024	08/08/2025	71		39210	61,264			6,396		94,362			(30,464)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/16/2025	01/16/2026	79		43067		84,184		46,024		88,779			(38,160)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/03/2025	04/02/2026	136		40789		120,395		91,208		155,715			(29,187)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/11/2024	07/11/2025	98		39475	81,549			2,240		127,761			(40,550)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/24/2025	01/23/2026	99		44158		72,600		41,428		65,301			(31,172)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/29/2024	08/29/2025	92		41211	79,724			12,922		107,335			(39,643)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/14/2024	11/14/2025	114		43663	97,100			36,279		92,313			(48,283)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/26/2024	09/26/2025	92		41880	82,641			19,752		100,879			(41,093)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/19/2024	09/19/2025	74		41731	67,890			14,921		84,135			(33,758)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/05/2024	12/05/2025	74		44676	74,844			32,282		58,741			(37,216)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/11/2025	04/10/2026	142		39047		127,680		100,093		163,893			(27,587)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/20/2025	03/20/2026	112		41953		109,698		78,958		127,627			(30,740)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/13/2025	03/13/2026	132		41018		104,490		73,200		132,162			(31,290)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/11/2025	04/10/2026	284		18298		101,071		79,233		143,659			(21,838)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/01/2024	08/01/2025	143		18928	55,296			4,709		95,170			(27,496)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/30/2025	01/30/2026	135		21336		69,223		40,507		81,863			(28,716)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/29/2024	08/29/2025	140		19847	57,483			9,317		101,324			(28,584)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/03/2025	04/02/2026	254		18799		80,464		60,958		121,215			(19,506)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/05/2024	12/05/2025	131		21361	50,708			21,871		61,332			(25,215)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/16/2025	01/16/2026	100		21007		49,518		27,072		61,892			(22,446)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/06/2024	09/05/2025	1,000		0.9879999999999999	21,700			3,967		30,657			(10,880)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/11/2024	07/11/2025	2,300		0.999	47,150			1,295		74,334			(23,445)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/18/2024	07/18/2025	2,800		0.9919999999999999	66,080			3,086		100,145			(32,858)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/03/2025	04/02/2026	1,152		1947		39,930		30,250		59,628			(9,680)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/30/2025	01/30/2026	650		2294		34,125		19,969		23,031			(14,156)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/16/2025	01/16/2026	750		2246		38,029		20,791		29,264			(17,238)				D/0

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S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/27/2024	11/26/2025	595		3381	34,200			13,982		12,451			(17,100)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/08/2024	08/08/2025	851		2939	51,525			5,379		71,556			(25,621)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/24/2025	01/23/2026	794		3246		62,582		35,712		40,136			(26,870)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/03/2025	04/02/2026	1,294		2825		70,380		53,318		100,428			(17,062)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/01/2024	08/01/2025	692		3069	46,011			3,919		43,494			(22,879)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/16/2025	01/16/2026	620		3204		60,460		33,054		42,739			(27,406)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/11/2025	04/10/2026	1,249		2709		66,776		52,348		93,989			(14,428)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/06/2025	02/06/2026	616		3231		32,880		19,873		23,592			(13,007)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/20/2025	03/20/2026	743		2982		45,606		32,826		54,430			(12,780)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/03/2025	01/02/2026	634		3146		36,060		18,480		30,427			(17,581)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/30/2025	01/30/2026	612		3262		57,700		33,764		36,158			(23,936)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/10/2025	01/09/2026	710		3106		34,056		18,113		31,106			(15,943)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/29/2024	08/29/2025	489		3094	34,125			5,531		29,872			(16,969)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/06/2024	09/05/2025	5,215		386.19457	37,600			6,874		45,977			(18,852)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/25/2024	07/25/2025	4,254		384.80144999999	20,000			1,319		39,254			(9,945)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/05/2025	03/05/2026	13,451		395.08476000000		66,560		45,166		85,478			(21,394)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/05/2024	09/05/2025	5,199		387.35262	37,400			6,781		41,229			(18,597)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/19/2024	09/19/2025	3,601		391.08249999998	27,160			5,969		20,484			(13,505)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/05/2024	07/03/2025	5,004		388.45355999998	23,560			131		26,839			(11,845)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/18/2024	09/18/2025	14,956		396.71940000001	71,340			15,483		42,492			(35,474)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/05/2025	03/05/2026	25,351		384.64710000002		240,100		162,925		313,360			(77,175)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/24/2024	07/24/2025	4,235		385.70317	20,960			1,324		35,245			(10,422)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/25/2024	07/25/2025	11,432		379.53534999999	76,540			5,047		163,217			(38,060)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/14/2024	08/14/2025	3,663		390.20578	18,200			2,200		19,646			(9,050)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/06/2024	09/05/2025	5,997		392.33073000002	28,750			5,256		27,866			(14,415)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/03/2024	10/03/2025	2,830		394.16208	17,600			4,545		12,217			(8,752)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/31/2024	07/31/2025	5,255		390.09449999998	23,600			1,945		26,215			(11,735)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/24/2024	07/24/2025	11,383		380.79216000002	78,260			4,945		147,706			(38,915)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/14/2024	08/14/2025	8,373		386.76616000001	52,800			6,382		66,228			(26,255)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/31/2024	07/31/2025	18,130		380.58	151,110			12,454		240,137			(75,140)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/19/2024	09/19/2025	14,920		397.69125000003	73,080			16,062		37,624			(36,339)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/14/2024	08/14/2025	20,148		382.56218000001	164,010			19,825		232,374			(81,554)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/05/2024	07/03/2025	17,381		378.96055999999	150,480			836		257,911			(75,658)				0/0

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/03/2024	10/03/2025	20,838		388.33127999999999	183,870			47,483		161,742			(91,430)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/20/2024	11/20/2025	5,737		386.92122999999998	39,820			15,534		54,321			(19,801)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/18/2024	07/18/2025	13,377		385.45386000000002	85,680			4,002		113,214			(42,605)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/19/2024	09/19/2025	22,379		388.36124999999998	197,490			43,404		167,024			(98,202)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/18/2024	07/18/2025	19,934		380.87873999999999	168,720			7,880		256,954			(83,896)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/06/2024	09/05/2025	20,599		383.12648999999999	177,750			32,497		233,667			(89,121)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/20/2024	11/20/2025	9,388		380.01877000000002	96,840			37,778		138,350			(48,154)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/03/2024	10/03/2025	17,751		397.66055999999998	87,630			22,630		50,239			(43,574)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/18/2024	09/18/2025	3,610		390.1268	26,600			5,773		22,504			(13,227)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/18/2024	07/18/2025	7,082		389.64771999999999	34,020			1,589		34,048			(16,917)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/20/2024	11/20/2025	15,647		391.90634	78,000			30,429		99,972			(38,786)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/25/2024	07/25/2025	18,344		375.39769999999999	158,010			10,418		336,962			(78,571)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/05/2024	09/05/2025	5,979		393.50718000000001	28,750			5,213		23,987			(14,296)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/05/2024	07/03/2025	6,057		383.89692000000002	39,100			217		60,003			(19,659)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/24/2024	07/24/2025	18,000		376.63668999999999	158,440			10,011		307,369			(78,785)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/05/2024	09/05/2025	20,798		384.27534000000003	180,000			32,637		215,663			(89,506)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/18/2024	09/18/2025	22,434		387.41219999999998	194,010			42,107		181,513			(96,472)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/31/2024	07/31/2025	13,663		385.14695999999998	86,320			7,114		122,730			(42,923)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/05/2025	03/05/2026	4,656		391.99212		28,440		19,299		36,715			(9,141)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2024	05/22/2026	3,199		374.70492000000002	36,000			16,071		65,752			(8,951)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/18/2026	3,985		376.00362000000001	45,450			22,097		78,406			(11,363)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/18/2024	09/18/2026	6,704		387.02440000000001	82,420			50,198		85,402			(20,464)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/19/2024	09/18/2026	6,431		388.36124999999998	78,500			47,876		76,911			(19,517)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/15/2026	6,393		374.66915999999998	71,760			31,475		131,168			(17,915)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/06/2024	09/04/2026	3,390		382.74297999999999	41,340			24,519		52,023			(10,321)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/24/2024	07/24/2026	9,530		377.39222999999998	109,440			58,248		179,212			(27,172)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/05/2024	09/04/2026	3,640		384.27534000000003	43,540			25,717		52,215			(10,825)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/31/2024	07/31/2026	3,153		378.6771	39,240			21,262		56,422			(9,743)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/27/2024	06/26/2026	1,328		377.55928999999998	14,200			7,022		24,591			(3,530)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/20/2024	11/20/2026	2,869		381.93612000000002	35,970			25,016		47,194			(8,931)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/29/2026	3,494		371.36577999999997	39,650			18,157		81,524			(9,899)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/03/2024	10/02/2026	7,718		388.33127999999999	93,900			59,074		93,387			(23,346)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/05/2025	03/05/2027	4,139		386.19342		49,440		41,505		61,111			(7,935)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/23/2024	05/22/2026	3,220		372.64	35,400			15,891		71,637			(8,850)				0/0

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S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/05/2024	07/02/2026	5,530		378.96055999999999	64,680			32,697		96,884			(16,170)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/20/2024	06/18/2026	4,240		376.99263000000002	48,480			23,473		80,162			(12,070)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/18/2024	07/17/2026	5,508		381.26	62,580			32,751		87,848			(15,559)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/14/2024	08/14/2026	5,233		382.18	60,600			33,999		81,345			(15,046)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2024	06/12/2026	5,317		375.76386000000002	60,200			28,572		105,426			(14,947)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/25/2024	07/24/2026	9,837		376.15	111,000			59,159		194,269			(27,598)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/21/2025	02/20/2026	491		204.52824000001		2,520		1,633		1,315			(887)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/03/2025	04/02/2026	497		202.06186		2,580		1,955		2,000			(625)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/27/2025	03/27/2026	495		201.63592		2,720		2,010		1,918			(710)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/08/2024	08/08/2025	2,232		222.21791999999999	5,670			592		9,951			(2,819)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/24/2024	10/24/2025	2,373		249.26079999999999	6,144			1,941		9,918			(3,055)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/30/2025	01/30/2026	1,938		254.95339999999999		6,120		3,581		9,193			(2,539)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/02/2024	07/02/2025	2,376		963.71	49,450			136		1			(24,589)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/12/2025	02/12/2026	729		963.19		15,400		9,562		10,197			(5,838)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/21/2024	08/21/2025	1,439		968.47582999999997	32,480			4,551		3,782			(16,151)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/02/2024	07/02/2026	1,137		963.71	32,560			16,347		17,414			(8,084)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/12/2025	02/12/2027	3,021		962.22681		89,320		72,412		70,509			(16,908)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/21/2024	08/21/2026	1,233		969.44722000000002	37,320			21,296		19,354			(9,266)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/12/2025	02/12/2030	4,375		962.22681		161,700		149,473		147,521			(12,227)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/02/2024	07/02/2029	3,616		961.78258000000005	152,250			121,967		107,215			(15,100)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/21/2024	08/21/2029	2,569		976.24694999999997	106,000			87,820		66,929			(10,513)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	CITI-	12/19/2024	12/19/2025	348		4889	42,505			19,968		67,476			(21,136)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2025	03/20/2026	385		5538		36,330		26,150		28,491			(10,180)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/10/2024	10/10/2025	87,813		268.484846	545,160			151,267		94,706			(271,082)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/03/2025	04/02/2026	94,608		263.93809800000002		597,600		452,727		451,647			(144,873)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/26/2024	09/26/2025	115,257		272.16226499999999	725,340			173,364		35,718			(360,677)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/19/2024	12/19/2025	89,162		261.84344199999998	524,250			246,282		406,242			(260,685)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/19/2024	09/19/2025	114,745		271.54042800000002	754,330			165,787		31,532			(375,093)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/05/2024	07/03/2025	73,468		264.359914	473,850			2,633		16,934			(238,241)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/27/2025	02/27/2026	172,697		264.31074699999999		1,048,800		694,398		667,438			(354,402)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/07/2024	11/07/2025	138,439		267.72071099999999	853,300			302,406		218,442			(424,306)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/10/2025	01/09/2026	101,504		258.26817799999998	710,160			377,703		704,518			(332,457)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/17/2024	10/17/2025	137,013		271.22905800000001	817,700			242,614		101,335			(406,604)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/06/2025	03/06/2026	124,321		262.76507199999998	784,800			534,699		580,307			(250,101)				0/0

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FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/06/2025	02/06/2026	107,492		263.41348199999999		707,160		427,404		444,264			(279,756)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/01/2024	08/01/2025	130,990		268.99112200000002	774,400			65,952		19,976			(385,073)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/24/2025	01/23/2026	100,591		263.179058		633,350		361,413		416,659			(271,937)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/25/2024	07/25/2025	112,684		265.875089	642,850			42,386		61,875			(319,659)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/12/2024	09/12/2025	137,205		271.85660000000001	842,980			169,059		32,806			(419,174)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/27/2024	12/24/2025	107,513		264.65494899999999	544,260			266,824		341,192			(274,404)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/22/2024	08/22/2025	128,908		269.14912299999997	835,200			119,314		46,188			(415,305)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/30/2025	01/30/2026	139,189		263.67009999999999		858,780		502,528		550,340			(356,252)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/15/2024	08/15/2025	120,685		268.913296	763,750			94,420		40,381			(379,777)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/11/2024	07/11/2025	142,199		266.964269	870,200			23,907		9,357			(432,709)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2025	04/10/2026	106,315		255.07686699999999		680,000		533,075		1,026,691			(146,925)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/13/2025	02/13/2026	106,755		259.93029100000001		899,580		561,002		650,371			(338,578)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/27/2024	11/26/2025	114,951		268.60237599999999	787,400			321,920		174,564			(393,700)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/16/2025	01/16/2026	95,663		261.59266100000002		624,990		341,684		471,675			(283,306)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/05/2024	12/05/2025	96,185		269.77207499999997	634,400			273,629		124,656			(315,457)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2025	03/20/2026	135,139		263.43299999999999		836,600		602,168		598,746			(234,432)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/08/2024	08/08/2025	101,198		266.53699599999999	621,000			64,830		68,299			(308,794)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/29/2024	08/29/2025	105,351		271.605996	589,950			95,624		17,941			(293,354)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2024	11/21/2025	119,910		266.59913399999999	764,800			300,457		249,737			(380,299)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/03/2025	01/02/2026	92,605		262.404		568,620		291,398		404,907			(277,222)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/03/2024	10/03/2025	128,658		271.2627	788,740			203,686		61,254			(392,203)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/13/2025	03/13/2026	118,718		261.90596799999997		685,100		479,946		611,992			(205,154)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/06/2024	09/05/2025	76,332		269.33505000000002	484,100			88,506		37,807			(242,721)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/24/2024	10/24/2025	116,501		267.54109099999999	720,720			227,700		173,365			(358,380)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/21/2025	02/20/2026	116,659		266.39395999999999		597,520		387,312		344,038			(210,208)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2025	03/27/2026	109,913		260.45235300000002		763,200		564,013		664,481			(199,187)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/12/2024	12/12/2025	123,032		267.67821099999998	756,700			340,931		238,165			(376,271)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/31/2024	10/31/2025	120,072		265.37038100000001	690,060			231,284		283,610			(343,134)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/18/2024	07/18/2025	110,941		265.83632799999998	769,230			35,926		42,679			(382,502)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/14/2024	11/14/2025	114,493		265.05994099999998	762,500			284,890		300,017			(379,155)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/27/2024	11/27/2026	51,172		269.41141900000002	454,020			320,558		183,281			(112,881)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/10/2024	10/09/2026	43,906		268.484846	369,340			235,911		160,403			(91,828)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/14/2024	11/13/2026	24,400		264.52715699999999	220,350			151,339		128,740			(54,785)				0/0

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FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/23/2024	05/22/2026	47,389		261.40223600000002	380,680			170,885		278,311			(95,170)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/03/2025	04/02/2027	10,259		263.67389500000002		90,990		79,991		69,346			(10,999)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/19/2024	12/18/2026	12,245		258.44627100000002	120,640			88,657		104,805			(29,994)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/30/2025	01/29/2027	27,686		262.08807899999999		256,960		203,662		188,163			(53,298)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/27/2025	02/26/2027	5,302		263.78265299999998		46,060		38,278		32,565			(7,782)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/06/2024	09/04/2026	56,322		269.87479999999999	471,200			279,470		170,922			(117,638)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/03/2025	12/31/2026	27,820		262.404		235,790		178,471		180,514			(57,319)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/13/2025	03/12/2027	37,913		261.38372299999997		317,790		270,209		280,175			(47,581)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/08/2024	08/07/2026	27,736		266.80380000002	227,920			125,857		107,412			(56,667)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2025	04/09/2027	23,843		255.58855600001		202,520		180,732		253,352			(21,788)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/07/2024	11/06/2026	41,420		267.45272299999999	350,760			237,534		172,666			(87,208)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/27/2024	12/24/2026	25,544		259.409063	251,920			188,244		205,871			(62,980)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/19/2024	09/18/2026	48,758		272.35750000002	413,630			252,269		111,904			(102,839)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/21/2025	02/19/2027	19,317		263.753782		167,280		137,977		117,879			(29,303)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/11/2024	07/10/2026	44,156		265.09364799999997	403,560			207,323		194,160			(100,336)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/13/2024	06/12/2026	18,137		263.22764100001	152,160			72,318		87,066			(37,831)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/06/2025	03/05/2027	39,920		263.02809999999999		342,300		287,758		258,999			(54,542)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2024	06/05/2026	43,639		263.26487200003	354,200			164,937		218,485			(88,063)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/05/2024	07/02/2026	73,468		265.42160000001	592,800			299,675		310,806			(148,200)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/03/2024	10/02/2026	58,246		270.99143700002	497,700			313,113		163,590			(123,741)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/02/2024	04/30/2026	60,577		259.17540000002	474,140			198,432		421,965			(118,535)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/22/2024	08/21/2026	39,265		269.68904099999997	331,780			189,589		116,877			(82,489)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2025	03/25/2027	17,174		261.76247599999999		148,500		129,095		123,840			(19,405)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/29/2024	08/28/2026	68,386		270.253376	580,900			337,528		196,076			(144,427)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/16/2025	01/15/2027	39,256		263.69169900003		310,030		239,762		234,936			(70,268)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/31/2024	10/30/2026	20,390		263.51649700002	178,740			119,324		115,929			(44,439)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/06/2025	02/05/2027	18,168		263.94189399999999		157,920		126,683		108,047			(31,237)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/17/2024	10/16/2026	42,215		270.9581	352,260			228,388		134,188			(87,581)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/16/2024	05/15/2026	36,885		262.71432299999998	298,760			131,042		190,944			(74,587)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2025	03/19/2027	22,397		262.90613400001		197,650		169,957		148,140			(27,693)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/12/2024	09/11/2026	47,451		271.85660000001	401,190			240,824		117,224			(99,746)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/24/2025	01/22/2027	23,914		263.179058		206,640		162,462		149,884			(44,178)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/26/2024	09/25/2026	47,718		272.70713499999999	397,800			246,439		111,937			(98,904)				0/0

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FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/31/2024	05/29/2026	21,007		261.82060000000001	166,100			76,062		119,287			(41,468)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/12/2024	12/11/2026	30,290		267.41079999999999	262,440			190,341		132,690			(65,250)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/15/2024	08/14/2026	39,362		269.182748	331,780			186,398		124,308			(82,489)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/01/2024	07/31/2026	42,795		268.45367800000002	357,650			194,055		138,682			(88,921)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/13/2025	02/12/2027	14,007		263.89264300000002		121,360		98,522		84,704			(22,838)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/10/2025	01/08/2027	39,602		259.30853400000001	347,110			266,197		324,201			(80,913)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2024	11/20/2026	34,474		266.86599999999999	298,080			207,591		152,245			(74,111)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/27/2024	06/26/2026	45,427		263.89833800000002	369,600			182,769		221,150			(91,892)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/09/2024	05/08/2026	43,965		261.309729	353,050			151,446		255,560			(88,141)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/25/2024	07/24/2026	34,295		265.07905599999998	282,100			150,350		153,817			(70,138)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/21/2024	06/18/2026	29,850		264.67995500000001	243,320			118,299		137,544			(60,830)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/05/2024	12/04/2026	23,676		270.04238700000002	210,560			150,689		81,139			(52,351)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/24/2024	10/23/2026	9,708		267.80889999999999	80,080			52,690		38,446			(19,910)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	CITI-	02/21/2025	02/20/2026	134		21636		46,777		30,321		53,960			(16,456)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	02/06/2025	02/06/2026	4,300		21774		43,000		25,989					(17,011)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	02/26/2025	02/26/2026	4,800		21133		51,840		34,180		10,258			(17,660)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	02/05/2025	02/05/2026	4,400		21658		41,800		25,149					(16,651)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	10/02/2024	10/02/2025	2,800		19803	33,880			8,656		14,151			(16,847)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	01/29/2025	01/29/2026	3,600		21411		30,240		17,612		2,102			(12,628)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	08/21/2024	08/21/2025	4,800		19825	47,520			6,658					(23,629)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	01/30/2025	01/30/2026	3,600		21508		30,600		17,906		1,249			(12,694)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	10/24/2024	10/24/2025	1,500		0.995	47,850			15,117		58,869			(23,794)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	12/05/2024	12/05/2025	1,700		0.999	43,690			18,844		44,175			(21,725)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	12/12/2024	12/12/2025	2,200		1	36,520			16,454		37,526			(18,160)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	12/19/2024	12/19/2025	1,000		1.0009999999999999	28,361			13,323		33,582			(14,103)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	04/03/2025	04/02/2026	8,227		399.25763999998		37,440		28,364		40,133			(9,076)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	04/03/2025	04/02/2026	11,312		391.47483999997		84,040		63,667		97,133			(20,373)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	02/06/2025	02/06/2026	16,031		385.97649999999		140,120		84,688		179,230			(55,432)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	02/06/2025	02/06/2026	6,981		395.25850000003		34,290		20,725		39,966			(13,565)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	02/06/2025	02/06/2026	5,430		389.84399999999		37,800		22,846		46,956			(14,954)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	04/03/2025	04/02/2026	13,626		389.52913999998		113,420		85,924		132,547			(27,496)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	02/06/2025	02/05/2027	3,103		388.29700000003		34,080		27,339		40,408			(6,741)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2024	06/05/2026	3,454		376.34	40,040			18,645		65,709			(9,955)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	04/03/2025	04/02/2027	2,314		389.91827999998		26,370		23,182		28,725			(3,188)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/03/2025	04/02/2026	4,870		409.89855999997		26,800		20,303		13,423			(6,497)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/27/2025	02/27/2026	2,203		407.25456000003		15,120		10,011		7,276			(5,109)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	03/13/2025	03/13/2026	2,715		406.44569000001		9,130		6,396		4,836			(2,734)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/14/2024	11/14/2025	2,964		406.91444999999	19,680			7,353		6,816			(9,786)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2025	04/10/2026	2,993		399.73718000002		16,680		13,076		17,307			(3,604)				0/0

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SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/19/2024	12/19/2025	1,264		396.51143999999	6,500			3,054		4,490			(3,232)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	10/17/2024	10/17/2025	2,722		404.13	18,040			5,353		5,097			(8,970)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/12/2024	12/12/2025	14,135		402.84674999999	90,630			40,833		38,573			(45,066)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2024	11/21/2025	1,225		411.37488000002	6,000			2,357		1,537			(2,984)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/05/2024	12/05/2025	4,660		407.72	36,290			15,653		10,123			(18,045)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/26/2024	09/26/2025	1,506		399.96348	6,720			1,606		2,852			(3,342)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/24/2025	01/23/2026	2,492		205.04640000001		18,100		10,329		11,355			(7,771)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/20/2024	11/20/2025	10,841		422.92696000001	111,760			43,599		15,869			(55,573)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/14/2024	11/14/2025	11,608		421.0856	124,550			46,535		20,453			(61,933)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/21/2025	02/20/2026	7,619		429.27949999998		55,800		36,170		17,883			(19,630)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/05/2024	12/05/2025	25,262		441.15303999998	98,880			42,649		1,586			(49,168)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/26/2024	09/26/2025	22,090		432.23145	66,000			15,775		221			(32,819)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/19/2024	12/19/2025	27,797		428.16904	97,900			45,991		31,931			(48,681)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2024	11/21/2025	24,748		441.98313000002	93,930			36,901		678			(46,707)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	03/05/2025	03/05/2026	9,765		429.30272000002		81,600		55,371		26,003			(26,229)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/04/2024	12/04/2025	12,990		426.76799999997	122,430			52,470		13,454			(60,879)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/10/2025	04/10/2026	14,012		419.25382999999		92,960		72,274		109,376			(20,686)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/26/2025	02/26/2026	26,944		438.06297999998		122,100		80,505		24,136			(41,595)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/10/2025	04/10/2026	22,519		428.44623999999		75,600		58,777		87,991			(16,823)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/03/2025	04/02/2026	24,104		441.93472000003		93,060		70,500		22,725			(22,560)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/26/2024	09/26/2025	12,300		417.09339	101,920			24,360		14,149			(50,680)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/12/2025	02/12/2026	11,369		423.61619999999		102,120		63,404		43,635			(38,716)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/12/2024	12/12/2025	37,694		434.70350000002	158,080			71,223		11,956			(78,606)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2025	04/10/2026	22,198		430.20862		74,760		58,607		74,520			(16,153)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/05/2024	12/05/2025	12,999		426.47512	125,080			53,949		14,607			(62,196)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2025	03/27/2026	19,252		441.1155		75,840		56,047		18,359			(19,793)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/02/2025	04/02/2026	24,022		443.45188000002		94,050		71,054		18,927			(22,996)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/15/2025	01/15/2026	13,578		424.33523000002		71,280		38,773		36,894			(32,507)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2024	11/21/2025	10,536		425.25062000003	110,940			43,584		10,848			(55,165)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/03/2025	04/02/2026	12,417		430.84528		97,920		74,182		37,113			(23,738)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/23/2025	01/23/2026	10,229		418.86734999999		92,660		52,439		52,086			(40,221)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/14/2024	11/14/2025	29,638		438.49587000002	108,000			40,352		1,328			(53,703)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/19/2024	12/19/2025	9,350		413.92311999998	84,360			39,631		57,576			(41,948)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2025	04/10/2026	13,718		420.98700000002		91,850		72,004		95,116			(19,846)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/26/2025	02/26/2026	6,368		429.48952000003		49,660		32,743		15,488			(16,917)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/12/2024	12/12/2025	7,688		419.78325000001	79,670			35,895		24,188			(39,616)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/27/2025	02/27/2026	27,174		438.70751999999		119,880		79,371		23,027			(40,509)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/15/2025	01/15/2026	8,046		413.99529000001		79,360		43,168		58,544			(36,192)				0/0

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SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/23/2025	01/23/2026	17,464		432.09474		67,200		38,031		20,303			(29,169)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/20/2024	11/20/2025	24,884		439.97392000000 002	88,880			34,673		1,028			(44,196)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	03/05/2025	03/05/2026	16,112		441.18227999999 999		63,360		42,994		10,796			(20,366)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/24/2025	01/23/2026	10,216		216.00149999999 999		93,890		53,577		49,501			(40,313)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	03/13/2025	03/13/2026	20,976		436.83794		78,200		54,783		27,340			(23,417)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/04/2024	12/04/2025	25,245		441.048	98,880			42,377		1,517			(49,168)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/12/2025	02/12/2026	16,312		435.34960000000 001		69,960		43,437		16,774			(26,523)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/27/2025	02/27/2026	6,365		430.12943999999 999		48,620		32,191		14,738			(16,429)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/21/2025	02/20/2026	16,466		436.1968		77,720		50,378		17,172			(27,342)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	10/17/2024	10/17/2025	11,630		420.69932999999 997	118,440			35,142		11,478			(58,895)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/02/2025	04/02/2026	12,132		432.32436999999 999		97,500		73,661		31,588			(23,839)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	10/17/2024	10/17/2025	22,518		436.86453	84,630			25,110		257			(42,083)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/24/2025	01/23/2026	17,690		222.82259999999 999		70,290		40,110		19,051			(30,180)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2025	03/27/2026	11,454		430.03631999999 999		94,000		69,467		34,995			(24,533)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	03/13/2025	03/13/2026	9,131		425.49149999999 997		71,410		50,026		37,491			(21,384)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	10/31/2024	10/30/2026	2,007		662.35131999999 999	54,600			36,450		28,125			(13,575)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/16/2025	01/15/2027	2,345		684.78193999999 996		43,820		33,888		25,460			(9,932)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	07/11/2024	07/10/2026	1,430		645.60530000000 006	25,440			13,069		20,393			(6,325)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/12/2024	12/11/2026	4,780		706.12896000000 001	76,270			55,317		26,107			(18,963)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	10/17/2024	10/16/2026	5,396		708.86757999999 998	87,780			56,912		19,941			(21,824)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/27/2024	11/27/2026	2,710		720.81366000000 003	53,550			37,809		8,992			(13,314)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/19/2024	12/18/2026	1,530		692.35847999999 999	20,790			15,278		12,403			(5,169)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	08/15/2024	08/14/2026	4,314		681.51552000000 004	57,250			32,164		25,566			(14,234)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	05/09/2024	05/08/2026	3,075		644.61144000000 002	51,170			21,950		34,382			(12,775)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/13/2025	02/12/2027	1,147		714.73155999999 994		17,360		14,093		6,756			(3,267)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/27/2025	02/26/2027	2,112		715.25747999999 999		33,800		28,089		12,986			(5,711)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/14/2024	11/13/2026	1,797		716.64029000000 005	26,400			18,132		6,262			(6,564)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2024	11/20/2026	2,744		725.36424	41,650			29,006		7,661			(10,355)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/05/2024	12/04/2026	3,561		717.8836	60,500			43,297		13,455			(15,042)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/20/2024	11/20/2025	12,336		209.29461000000 001	69,160			26,980		11,142			(34,390)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/16/2024	10/16/2025	7,109		211.422	32,700			9,612		1,534			(16,260)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/18/2024	12/18/2025	10,245		753.71295999999 995	48,720			22,754		29,158			(24,226)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/23/2025	01/23/2026	25,672		205.83064999999 999		127,200		71,987		73,099			(55,213)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/19/2025	03/19/2026	47,366		209.42802		171,270		122,806		85,733			(48,464)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/29/2025	01/29/2026	18,402		206.70650000000 001		84,360		49,133		45,464			(35,227)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/30/2024	10/30/2025	10,564		208.04175000000 001	51,700			17,186		11,289			(25,708)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/12/2025	03/12/2026	22,172		207.47		103,500		72,223		55,075			(31,277)				0/0

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SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/06/2024	11/06/2025	18,546		209.23855	99,450			34,971		14,577			(49,452)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/23/2025	01/22/2027	8,234		206.03710000000001		56,950		44,590		41,840			(12,360)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/06/2024	11/06/2026	8,084		208.81797	43,350			29,316		28,128			(10,763)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/12/2025	03/12/2027	6,748		207.47		45,360		38,516		31,585			(6,844)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/26/2024	06/26/2026	7,491		200.04974999999999	49,200			24,296		55,288			(12,216)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/29/2025	01/29/2027	2,421		208.97800000000001		13,800		10,923		9,338			(2,877)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/30/2024	10/30/2026	3,842		207.417	27,520			18,347		15,400			(6,833)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/18/2024	12/18/2026	2,927		752.96	19,860			14,575		15,828			(4,931)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/16/2024	10/16/2026	2,370		211.21100000000001	15,900			10,295		5,980			(3,948)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/19/2025	03/19/2027	12,440		209.42802		82,160		70,552		48,791			(11,608)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/20/2024	11/20/2026	4,270		210.13768999999999	30,330			21,094		13,098			(7,531)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2024	08/07/2025	1,047		954.65741000000003	23,700			2,409		6,745			(11,785)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2024	07/24/2025	2,487		972.16686000000004	54,240			3,427		3,468			(26,971)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2024	07/10/2025	2,241		978.98818000000006	45,320			1,121		1			(22,535)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2024	09/18/2025	2,869		978.82	62,720			13,612		6,543			(31,188)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2024	08/07/2026	1,047		940.29445999999996	38,900			21,451		29,448			(9,658)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2024	07/10/2026	1,019		975.08393999999998	30,000			15,391		10,196			(7,449)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2024	06/18/2026	1,138		963.84654999999998	35,090			16,990		17,811			(8,736)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2024	09/18/2026	512		977.84118000000001	15,450			9,410		6,771			(3,836)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2024	07/10/2029	1,732		1001	55,080			44,366		32,027			(5,463)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2024	07/24/2029	4,975		972.16686000000004	202,560			164,712		157,165			(20,090)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2024	09/18/2029	7,582		978.82	319,680			269,757		211,705			(31,705)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2024	08/07/2029	5,550		955.61494000000005	230,550			189,240		198,702			(22,866)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2024	06/20/2029	5,793		964.81524000000002	240,800			191,321		183,642			(23,882)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	10/03/2024	10/03/2025	74		42096	66,960			17,292		84,839			(33,296)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	10/24/2024	10/24/2025	78		42501	57,090			18,037		67,877			(28,388)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/23/2024	10/23/2025	40,208		109.95	197,560			61,873		6,659			(98,237)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/06/2024	11/06/2025	38,073		109.71014	196,940			69,254		2,871			(97,929)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/31/2024	07/31/2025	44,819		112.41930000000001	216,750			17,864		4			(107,780)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/05/2025	02/05/2026	66,801		109.30548		315,360		189,736		34,489			(125,624)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/08/2025	01/08/2026	32,997		109.36712		156,960		82,361		14,499			(74,599)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/02/2024	07/02/2025	23,715		112.82	120,150			330		2			(59,745)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/02/2024	10/02/2025	42,537		108.01188	209,300			53,475		7,274			(104,075)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/11/2024	12/11/2025	44,741		113.04600000000001	238,170			106,653		5,047			(118,431)				D/0

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GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2025	43,226		108.17702	225,130			53,190		6,121			(111,947)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/26/2024	12/26/2025	34,250		110.52612000000001	177,460			86,780		10,398			(88,242)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/08/2025	01/08/2026	19,248		109.69423999999999		88,830		46,611		7,859			(42,219)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/23/2025	01/23/2026	24,669		107.79027000000001		137,700		77,929		16,392			(59,771)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/17/2024	07/17/2025	28,778		115.60015	160,710			7,064		3			(79,913)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2024	08/07/2025	33,374		105.71202	199,440			20,273		2,246			(99,172)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/16/2024	10/16/2025	16,405		108.7535	84,960			24,975		2,569			(42,247)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2025	02/26/2026	39,289		108.14232		167,160		110,215		31,152			(56,945)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/26/2025	03/26/2026	46,761		102.92870000000001		228,960		168,575		111,314			(60,385)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/19/2025	03/19/2026	36,951		102.06012		177,840		127,517		81,661			(50,323)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2024	09/18/2025	36,347		107.36484	179,010			38,851		6,252			(89,013)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/18/2024	12/18/2025	31,067		112.90656	158,780			74,155		12,511			(78,954)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2024	08/28/2025	30,167		109.4307	151,140			24,083		896			(75,155)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/12/2025	02/12/2026	48,477		108.30539		264,470		164,204		35,917			(100,266)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/02/2025	04/02/2026	45,107		103.47945		170,660		128,933		83,479			(41,727)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/02/2025	01/02/2026	33,180		108.94746000000001		158,400		80,505		16,245			(77,895)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2024	09/11/2025	31,770		107.17319999999999	145,520			28,784		3,676			(72,360)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/04/2024	12/04/2025	25,405		113.57346	129,050			55,307		2,050			(64,170)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2024	08/14/2025	19,222		109.46850000000001	92,400			11,169		169			(45,946)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/30/2024	10/30/2025	28,292		109.85975000000001	137,950			45,857		4,937			(68,596)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/05/2025	03/05/2026	38,139		104.80856		168,000		114,000		49,012			(54,000)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/12/2025	03/12/2026	34,077		103.24771		146,650		102,333		63,590			(44,317)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2024	07/24/2025	23,314		112.96692	117,260			7,409		2			(58,308)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/20/2024	11/20/2025	32,942		112.08538	169,460			66,108		3,999			(84,264)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2024	11/26/2025	33,590		112.64426	174,040			70,764		3,544			(86,542)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2024	08/21/2025	31,022		109.37052	154,020			21,580		484			(76,587)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/20/2025	02/20/2026	50,109		110.14973999999999		249,150		160,168		29,073			(88,982)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/13/2024	11/13/2025	43,009		111.05249999999999	279,300			103,587		6,262			(138,883)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2024	07/10/2025	30,986		114.63191999999999	171,720			4,246		3			(85,388)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/09/2024	10/09/2025	31,158		109.0176	149,940			41,192		3,935			(74,558)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/29/2025	01/29/2026	35,796		109.32057		177,060		103,123		20,994			(73,937)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/10/2025	04/10/2026	46,257		99.303120000000007		134,640		104,679		176,282			(29,961)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2024	09/05/2025	25,142		107.6	121,500			22,030		2,564			(60,416)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/12/2025	03/12/2027	4,868		100.4794		34,550		29,337		21,257			(5,213)				0/0

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GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/09/2024	10/09/2026	9,164		108.58240000000001	61,200			39,037		14,125			(15,195)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/12/2025	02/12/2027	7,317		109.29098		48,480		39,303		13,955			(9,177)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/20/2024	11/20/2026	16,916		111.97307000000001	116,280			80,870		19,869			(28,871)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/10/2025	04/09/2027	10,513		95.18544		63,200		56,168		75,478			(7,032)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2024	08/21/2026	20,985		109.26103999999999	140,990			80,455		27,023			(35,006)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2024	08/28/2026	11,884		108.7728	83,070			48,201		17,415			(20,625)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2024	08/14/2026	21,053		109.35925	138,000			77,424		26,669			(34,263)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/05/2025	02/05/2027	10,066		107.7813		70,730		56,662		20,881			(14,068)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/02/2024	10/02/2026	9,247		108.22812	60,400			37,947		15,180			(14,996)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2024	07/24/2026	15,244		112.40152	106,080			56,460		14,784			(26,338)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/02/2024	07/02/2026	6,148		112.59435999999999	42,140			21,157		3,634			(10,463)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/01/2024	05/01/2026	21,014		102.93206000000001	149,600			62,470		51,099			(37,195)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2024	08/07/2026	18,541		104.41494	151,400			83,488		44,077			(37,590)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/08/2025	01/08/2027	6,416		110.02136		39,410		30,058		10,395			(9,352)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/13/2024	11/13/2026	5,266		114.01390000000001	35,760			24,527		4,719			(8,879)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2024	06/26/2026	10,635		112.41175	72,720			35,911		7,340			(18,055)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/16/2024	10/16/2026	20,051		109.4093	132,000			85,465		28,083			(32,774)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/19/2025	03/19/2027	7,779		102.26506000000001		48,800		41,905		28,770			(6,895)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/22/2024	05/22/2026	10,929		108.33029999999999	78,600			35,089		12,714			(19,542)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2024	09/18/2026	12,116		108.11790000000001	76,310			46,477		20,273			(18,947)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/05/2025	03/05/2027	8,581		104.28816		53,550		44,956		25,020			(8,594)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2026	18,394		109.15649000000001	119,400			73,867		26,953			(29,645)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2024	07/10/2026	24,961		115.20912	175,160			89,863		10,629			(43,490)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2025	02/26/2027	5,613		105.68454		38,940		32,316		15,285			(6,624)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2024	06/12/2026	25,775		109.87984	189,660			90,017		21,329			(47,090)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/02/2025	04/02/2027	15,689		101.7531		95,360		83,718		61,076			(11,642)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/30/2024	10/30/2026	18,253		109.5305	122,000			81,333		27,927			(30,291)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/26/2025	03/25/2027	5,845		103.55		36,120		31,357		21,705			(4,763)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/11/2024	12/11/2026	14,036		113.273	97,600			70,690		14,036			(24,233)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2024	05/08/2026	26,829		109.0628	161,240			68,881		25,740			(40,089)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2024	06/05/2026	17,992		110.49696	112,200			52,175		12,150			(27,858)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/18/2024	12/18/2026	8,224		113.36	54,000			39,630		13,745			(13,407)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/29/2025	01/29/2027	8,261		108.99227999999999		55,530		43,952		16,391			(11,578)				0/0

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GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/23/2024	10/23/2026	10,052		109.62015	67,650			44,450		15,601			(16,797)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/02/2025	12/31/2026	12,903		110.03476000000001		77,140		58,147		21,234			(18,993)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/31/2024	07/31/2026	30,758		112.30744	203,700			110,372		18,735			(50,576)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/26/2024	12/24/2026	10,816		110.74806	72,840			54,204		15,844			(18,135)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/20/2025	02/19/2027	8,200		109.92922		55,080		45,244		15,302			(9,836)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/04/2024	12/04/2026	5,256		113.23308	36,600			26,157		5,063			(9,087)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/06/2024	11/06/2026	10,625		108.94063	76,560			51,775		12,142			(19,009)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2024	05/29/2026	22,049		109.3	141,840			64,685		23,658			(35,265)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2024	11/25/2026	9,723		112.75713	66,440			46,727		10,211			(16,519)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/08/2025	01/08/2027	12,832		110.45752		76,580		58,407		19,821			(18,173)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/17/2024	07/17/2026	13,081		115.48350000001	96,000			50,173		8,374			(23,835)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/23/2025	01/22/2027	5,482		103.85871		49,680		38,898		16,772			(10,782)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2024	05/15/2026	20,009		108.07689999999	135,080			59,005		18,745			(33,584)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2024	09/11/2026	13,082		106.85328	84,000			50,354		23,190			(20,856)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2024	06/18/2026	32,738		112.07872	238,280			115,371		24,818			(59,324)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2024	09/04/2026	21,417		107.7076	138,460			81,783		36,212			(34,425)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2024	07/25/2025	36,117		114.07396	81,180			5,353		1,604			(40,367)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/08/2024	08/08/2025	43,978		112.08981	80,360			8,389		13,681			(39,959)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2025	01/06/2026	23,064		112.41		52,780		27,405		21,793			(25,375)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2024	07/11/2025	117,432		114.07675	303,750			8,345		82			(151,041)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/13/2025	02/13/2026	145,537		113.0917		376,820		234,995		123,008			(141,825)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/15/2024	08/15/2025	47,300		112.1354	100,170			12,384		17,690			(49,810)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2024	07/25/2025	113,636		114.07396	255,420			16,841		5,045			(127,008)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/29/2024	08/29/2025	37,413		112.14774	87,360			14,160		20,405			(43,440)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/31/2024	10/31/2025	104,511		112.25763000001	243,360			81,566		104,971			(121,011)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/18/2024	07/18/2025	27,058		113.73201	82,770			3,866		1,431			(41,158)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/16/2025	01/16/2026	30,265		112.66699		64,600		35,317		30,259			(29,283)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/12/2024	12/12/2025	32,645		113.29658999999	76,960			34,674		23,485			(38,269)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2024	09/26/2025	46,177		112.30758	108,680			25,976		27,729			(54,041)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/27/2024	12/23/2025	96,837		112.96548	210,370			102,835		85,585			(106,360)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/05/2024	07/03/2025	87,520		113.86181999999	210,000			1,167		9			(105,583)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/03/2024	10/03/2025	34,685		112.32756000001	81,510			21,049		23,971			(40,531)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/19/2024	12/19/2025	95,374		112.31757	222,560			104,554		106,151			(110,669)				0/0

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LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/05/2024	07/03/2025	45,510		113.74773	111,800			621		5			(56,211)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/19/2024	12/19/2025	23,175		112.20514	55,120			25,894		26,767			(27,409)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/07/2024	11/07/2025	32,769		112.49739	76,960			27,274		23,234			(38,269)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/17/2024	10/17/2025	22,214		112.21235	54,250			16,096		17,860			(26,976)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/06/2025	02/06/2026	43,069		113.86056000000001		93,100		56,269		28,835			(36,831)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/03/2024	10/03/2025	68,481		111.99024	171,710			44,343		55,326			(85,383)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2025	01/23/2026	114,608		112.9325		295,100		168,395		110,219			(126,705)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/05/2024	12/05/2025	19,417		113.19669	45,760			19,737		13,691			(22,754)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/27/2024	12/23/2025	56,859		113.19096	117,760			57,564		46,391			(59,538)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2024	08/01/2025	146,384		114.58	335,320			28,557		13,760			(166,739)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/08/2024	08/08/2025	103,213		110.86781999999999	243,800			25,452		77,637			(121,230)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2024	09/26/2025	166,060		112.30758	390,830			93,413		99,719			(194,341)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/21/2024	11/21/2025	40,018		112.27761	93,600			36,771		36,576			(46,543)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/30/2025	01/30/2026	8,798		113.23308		21,200		12,405		7,200			(8,795)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/27/2024	11/26/2025	108,358		112.1365	276,940			113,224		112,974			(138,470)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2025	01/09/2026	68,021		111.12403999999999		195,320		103,882		127,540			(91,438)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2025	03/19/2026	166,946		113.17671		393,120		285,012		175,828			(108,108)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/06/2024	09/05/2025	157,410		111.776	374,880			68,538		125,172			(187,959)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2025	01/09/2026	24,165		111.79819999999999		61,290		32,597		37,546			(28,693)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/16/2025	01/16/2026	108,599		112.55466		236,680		129,394		112,574			(107,286)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2025	03/06/2026	110,964		114.13785		228,060		155,382		82,458			(72,678)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/27/2025	02/27/2026	44,898		113.84		103,530		68,546		38,464			(34,984)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/05/2024	12/05/2025	122,683		113.19669	289,120			124,703		86,504			(143,766)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2025	03/19/2026	42,399		113.17671		99,840		72,384		44,655			(27,456)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/21/2024	11/21/2025	106,714		112.72717	228,000			89,571		82,084			(113,374)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/06/2025	02/06/2026	194,252		113.52		448,630		271,150		145,961			(177,480)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2025	01/23/2026	18,514		112.0245		56,280		32,115		23,605			(24,165)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2025	03/27/2026	44,228		113.01352		106,500		78,705		51,376			(27,795)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/21/2025	02/20/2026	142,568		113.37884		351,540		227,868		131,091			(123,672)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2024	07/11/2025	45,233		113.5035	130,520			3,586		154			(64,901)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/14/2024	11/14/2025	89,730		111.91446000000001	234,320			87,548		94,127			(116,516)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/03/2025	04/02/2026	213,568		112.84524		461,720		349,788		340,918			(111,932)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/17/2024	08/27/2025	15,106		112.77509999999999	30,770			5,603		5,347			(17,794)				0/0

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LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2024	08/22/2025	100,677		111.95313	245,210			35,030		58,252			(121,931)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/30/2025	01/30/2026	143,410		113.23308		347,190		203,163		117,353			(144,027)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/18/2024	07/18/2025	111,722		114.65385000000001	289,280			13,510		1,218			(143,845)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2025	01/14/2026	23,829		113.4588		14,300		10,244		18,732			(4,056)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/12/2024	09/12/2025	95,493		112.22566999999999	203,300			40,772		52,999			(101,091)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/13/2025	02/13/2026	35,946		113.0917		93,070		58,041		30,382			(35,029)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/31/2024	10/31/2025	35,730		112.48237	79,600			26,679		32,875			(39,581)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/07/2024	11/07/2025	107,165		112.72261	240,790			85,335		69,079			(119,733)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/19/2024	09/19/2025	57,855		111.85584	138,450			30,429		39,411			(68,845)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/12/2024	09/12/2025	48,193		112.22566999999999	102,600			20,576		26,747			(51,018)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/27/2025	02/27/2026	158,465		113.95384		358,200		237,160		131,003			(121,040)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2024	08/22/2025	32,965		111.50397	87,690			12,527		24,872			(43,604)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/24/2024	10/24/2025	46,300		112.21	105,560			33,350		37,073			(52,490)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2025	01/06/2026	119,755		112.52240999999999		268,650		139,491		108,929			(129,159)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/10/2024	10/10/2025	44,456		111.9375	113,500			31,493		38,913			(56,438)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/24/2024	10/24/2025	96,162		112.21	219,240			69,265		76,997			(109,018)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/14/2024	11/14/2025	30,206		112.47741000000001	70,720			26,423		25,612			(35,166)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/10/2024	10/10/2025	168,934		112.3875	395,200			109,657		121,143			(196,514)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/03/2025	04/02/2026	62,814		113.63357999999999		115,500		87,500		81,960			(28,000)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/15/2024	08/15/2025	117,805		111.68819999999999	273,240			33,780		60,316			(135,869)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/06/2024	09/05/2025	33,986		111.55200000000001	84,360			15,423		30,265			(42,297)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2025	03/13/2026	39,968		113.23112		83,700		58,636		42,138			(25,064)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/17/2024	10/17/2025	111,072		112.43745	260,000			77,143		80,938			(129,286)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/19/2024	09/19/2025	46,284		111.63168	115,960			25,486		35,250			(57,661)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/29/2024	08/29/2025	130,055		112.14774	303,680			49,223		70,932			(151,006)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2025	03/13/2026	150,102		112.55444		359,970		252,177		191,575			(107,793)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/12/2024	12/12/2025	98,818		113.75023	212,800			95,877		59,666			(105,815)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2025	03/06/2026	31,704		113.45643		74,880		51,017		29,123			(23,863)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2025	04/08/2026	4,583		105.7056		19,300		15,107		24,779			(4,193)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2024	08/01/2025	29,982		117.32992	38,080			3,243		60			(18,935)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/21/2025	02/20/2026	36,962		112.92395999999999		99,540		64,522		39,047			(35,018)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2025	03/27/2026	131,800		112.56056		345,680		255,461		173,159			(90,219)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/27/2024	11/26/2025	39,968		112.7	91,350			37,348		33,885			(45,675)				0/0

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LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2025	04/10/2026	200,715		109.3092		435,810		341,646		562,825			(94,164)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2025	01/06/2027	55,886		112.85964		160,650		122,085		90,697			(38,565)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/21/2024	11/20/2026	57,803		112.39	176,800			123,129		103,243			(43,957)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/08/2024	08/07/2026	68,210		112.42308	170,240			94,006		101,579			(42,326)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/15/2024	08/14/2026	30,344		111.9118	91,460			51,383		51,875			(22,739)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2024	09/25/2026	62,161		111.97032	205,800			127,494		111,306			(51,167)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2024	07/24/2026	52,854		114.18792000000001	157,800			84,102		61,279			(39,233)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/08/2026	43,256		113.1	131,320			56,332		48,810			(32,785)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/19/2024	12/18/2026	46,350		112.31757	143,520			105,471		90,985			(35,683)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2025	01/22/2027	29,093		111.911		111,210		87,434		61,185			(23,776)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/13/2025	02/12/2027	59,618		112.63706000000001		212,160		172,234		102,829			(39,926)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/08/2026	46,787		113.1	142,040			60,930		52,794			(35,461)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/07/2024	11/06/2026	49,597		112.94783	145,600			98,600		74,485			(36,200)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/16/2025	01/15/2027	56,080		112.66699		163,170		126,188		100,859			(36,982)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/16/2025	01/15/2027	56,080		112.77932		160,650		124,239		98,779			(36,411)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2024	08/21/2026	33,856		112.62687	99,180			56,674		53,411			(24,659)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/05/2024	12/04/2026	30,891		113.53662	92,400			66,127		45,259			(22,973)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/30/2025	01/29/2027	21,995		113.11962		71,250		56,472		35,531			(14,779)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/12/2024	09/11/2026	61,580		111.89	190,440			114,316		111,127			(47,348)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2024	05/29/2026	65,256		113.36324999999999	194,620			89,123		72,369			(48,588)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/05/2024	12/04/2026	37,070		113.31	114,240			81,757		56,832			(28,403)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/27/2024	12/23/2026	60,412		112.62726000000001	187,000			139,668		111,213			(46,815)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/13/2025	02/12/2027	60,494		113.43268		193,200		156,842		89,859			(36,358)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/10/2024	10/09/2026	44,456		112.3875	139,000			88,784		77,594			(34,559)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/06/2024	09/04/2026	55,451		111.55200000000001	181,660			107,743		114,074			(45,352)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2024	07/24/2026	52,854		114.07396	160,200			85,381		62,965			(39,830)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/12/2024	09/11/2026	72,289		112.22566999999999	213,030			127,877		121,728			(52,965)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2024	05/29/2026	44,092		113.4765	129,500			59,302		47,482			(32,330)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/03/2025	04/02/2027	86,145		112.62		264,000		232,088		202,596			(31,912)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2024	05/15/2026	72,259		113.15555999999999	234,520			102,865		88,381			(58,549)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/14/2024	11/13/2026	39,090		112.59	119,680			82,198		67,884			(29,756)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/21/2025	02/19/2027	52,803		112.69652000000001		187,200		154,408		98,947			(32,792)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2024	09/25/2026	74,594		111.97032	246,960			152,993		133,568			(61,401)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/03/2024	10/02/2026	47,136		112.44	145,750			91,694		80,325			(36,237)				0/0

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LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2025	01/08/2027	43,856		111.46111999999999		150,430		115,364		108,784			(35,066)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/19/2024	09/18/2026	64,976		111.85584	208,050			126,888		116,319			(51,727)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/18/2024	07/17/2026	44,514		114.65385000000001	149,430			78,204		47,955			(37,152)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/26/2024	04/24/2026	39,957		113.57756000000001	97,200			39,873		34,931			(24,300)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2025	01/08/2027	16,110		111.12403999999999		57,780		44,311		42,283			(13,469)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/08/2024	08/07/2026	48,465		110.53455	159,300			87,965		107,389			(39,606)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/24/2024	10/23/2026	38,287		112.09779	119,540			78,653		69,950			(29,721)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/03/2025	04/02/2027	96,913		113.1831		273,240		240,211		207,830			(33,029)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2025	03/19/2027	65,365		113.17671		205,720		177,629		114,729			(28,091)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2025	04/09/2027	54,990		109.9644		147,000		131,185		165,977			(15,815)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2025	04/09/2027	98,066		110.5104		240,750		214,849		272,222			(25,901)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2025	03/12/2027	60,396		112.89278		182,920		155,532		113,080			(27,388)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2024	07/10/2026	54,802		113.61815	195,930			100,656		59,295			(48,713)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2024	04/30/2026	20,464		112.699	57,730			24,160		25,454			(14,433)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/17/2024	10/16/2026	50,649		112.55	156,180			101,260		85,839			(38,830)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	06/05/2026	55,516		113.3865	171,990			80,089		64,849			(42,761)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/31/2024	10/30/2026	57,168		112.25763000000001	177,280			118,349		112,679			(44,076)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/27/2024	11/27/2026	48,850		112.5873	152,350			107,566		87,358			(37,878)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/18/2024	07/17/2026	46,260		114.19293	165,360			86,541		55,697			(41,113)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/17/2024	10/16/2026	43,540		112.43745	136,220			88,318		75,481			(33,868)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2025	01/06/2027	37,257		112.52240999999999		112,560		85,539		64,474			(27,021)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2024	05/15/2026	25,555		112.81473	87,000			38,160		34,070			(21,720)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/27/2024	06/26/2026	37,119		113.29318000000001	111,300			55,038		46,209			(27,672)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2024	07/31/2026	50,265		114.46541999999999	157,320			85,359		65,711			(39,114)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/21/2024	11/20/2026	55,136		112.16522000001	174,220			121,332		102,822			(43,316)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/21/2024	06/18/2026	55,797		112.89699	171,990			83,619		76,687			(42,998)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/29/2024	08/28/2026	49,884		112.14774	155,680			90,457		86,903			(38,706)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/12/2024	12/11/2026	41,468		113.06977000001	134,420			97,491		67,933			(33,420)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2025	03/25/2027	45,113		113.91943999999999		126,480		109,952		71,012			(16,528)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/12/2024	12/11/2026	41,468		113.41	128,310			93,060		63,546			(31,901)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/13/2024	06/12/2026	50,353		113.27914	160,740			76,396		67,524			(39,964)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/15/2024	08/14/2026	62,472		112.1354	182,000			102,250		101,811			(45,250)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/31/2024	10/30/2026	54,489		112.14525999999999	172,020			114,838		109,713			(42,769)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/10/2024	10/09/2026	56,015		112.6125	169,470			108,247		93,416			(42,135)				0/0

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LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/07/2024	11/06/2026	50,483		112.49739	157,890			106,923		83,064			(39,256)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2024	07/31/2026	79,365		114.69458	241,200			130,871		98,413			(59,969)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2024	07/10/2026	50,452		113.7328	177,480			91,178		53,056			(44,126)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/27/2025	02/26/2027	76,591		114.06768		229,680		190,874		115,660			(38,806)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2025	03/12/2027	71,054		113.23112		204,800		174,136		125,276			(30,664)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/19/2024	12/18/2026	45,459		112.43	138,720			101,944		87,403			(34,489)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/27/2024	06/26/2026	57,446		113.18	174,850			86,464		73,496			(43,472)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/05/2024	07/02/2026	77,893		113.86181999999999	247,420			125,077		80,798			(61,855)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/19/2024	09/18/2026	65,866		111.40752000000001	224,220			136,750		129,031			(55,747)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/21/2025	02/19/2027	49,283		113.60628		154,560		127,485		78,217			(27,075)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2025	03/05/2027	78,380		113.68357		239,410		201,262		122,609			(38,148)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/27/2024	11/27/2026	55,955		112.36190000000001	179,550			126,770		104,463			(44,641)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2025	03/19/2027	98,931		113.06341999999999		315,840		272,712		177,186			(43,129)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/05/2024	07/02/2026	58,638		113.74773	188,940			95,514		62,596			(47,235)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2024	05/22/2026	52,957		113.00995	168,600			75,684		66,773			(42,150)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/06/2024	09/04/2026	59,923		111.664	193,630			114,843		120,577			(48,341)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/14/2024	11/13/2026	42,644		111.80186999999999	145,440			99,890		86,128			(36,160)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/30/2025	01/29/2027	48,390		113.34654		151,800		120,314		74,874			(31,486)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/21/2024	06/18/2026	51,368		113.01	156,020			75,855		68,715			(39,005)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2024	08/21/2026	46,329		111.39167999999999	161,200			92,114		94,489			(40,079)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2025	01/22/2027	64,357		113.273		204,400		160,701		105,571			(43,699)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/06/2025	02/05/2027	75,591		113.17944		245,100		196,619		120,394			(48,481)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/13/2024	06/12/2026	58,304		113.62	177,540			84,380		71,959			(44,141)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/29/2024	08/28/2026	57,011		112.48452	169,600			98,545		92,517			(42,167)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/24/2024	10/23/2026	68,560		112.21	210,210			138,311		122,517			(52,264)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2024	05/22/2026	72,374		113.1233	227,140			101,962		88,680			(56,785)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2024	04/30/2026	56,055		110.34175	218,610			91,490		122,659			(54,653)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/27/2025	02/26/2027	28,171		113.38464		92,800		77,121		48,263			(15,679)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/03/2024	10/02/2026	54,251		112.32756000000001	170,800			107,454		94,581			(42,465)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/06/2025	02/05/2027	54,496		113.40648		171,120		137,272		83,139			(33,848)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2025	03/05/2027	30,823		113.57		95,550		80,325		49,240			(15,225)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2025	03/25/2027	63,689		112.90028		205,920		179,012		120,244			(26,908)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/27/2024	12/23/2026	66,631		113.30370000000001	187,500			140,041		107,869			(46,940)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	06/05/2026	15,862		113.5	48,420			22,547		18,003			(12,038)				0/0

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LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/14/2024	11/12/2027	47,974		112.13964	179,820			142,275		113,167			(29,805)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/19/2024	09/17/2027	76,547		111.74375999999999	289,820			214,446		178,851			(48,038)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/03/2024	10/01/2027	56,919		112.21512	212,480			159,944		129,839			(35,219)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2025	03/13/2028	92,371		113.45668000000001		306,800		276,260		194,098			(30,540)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/24/2024	10/22/2027	72,122		112.09779	261,630			201,973		166,479			(43,365)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2025	01/24/2028	43,198		112.4785		173,460		148,839		100,497			(24,621)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2025	03/27/2028	101,725		112.78704		386,400		352,877		235,910			(33,523)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/18/2024	07/16/2027	53,243		114.53861999999999	208,620			142,328		89,197			(34,579)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2024	07/09/2027	60,891		113.5035	251,300			169,835		102,747			(41,653)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/21/2024	11/19/2027	64,028		112.27761	231,120			184,346		146,536			(38,308)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2025	01/07/2028	24,165		112.13527999999999		87,210		73,676		63,362			(13,534)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/07/2027	53,849		113.2131	187,880			116,455		93,175			(31,227)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2024	07/30/2027	65,256		115.1529	220,520			153,274		108,860			(36,551)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2024	05/21/2027	61,783		113.1233	224,000			141,853		114,088			(37,265)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/08/2024	08/06/2027	77,185		112.2009	240,800			168,913		163,124			(39,913)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	06/04/2027	60,804		113.6135	213,210			137,259		103,786			(35,340)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2024	05/28/2027	73,192		113.36324999999999	254,810			162,854		126,000			(42,351)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2025	03/21/2028	45,932		113.51658		162,240		147,545		94,520			(14,695)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2025	04/11/2028	104,482		110.5104		312,360		290,069		324,217			(22,291)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/27/2024	06/25/2027	40,654		113.18	144,440			95,764		75,877			(23,941)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/12/2024	09/10/2027	75,859		112.11378000000001	268,600			197,023		169,856			(44,521)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2024	07/23/2027	52,854		114.30188	183,000			126,022		89,313			(30,332)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/27/2025	02/25/2028	77,472		114.06768		272,800		242,073		149,226			(30,727)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/15/2024	08/13/2027	66,042		110.23480000000001	282,680			200,102		190,478			(46,854)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2024	09/24/2027	70,154		112.30758	259,120			193,391		152,865			(42,949)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2025	01/06/2028	47,015		112.41		167,480		140,689		103,729			(26,791)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/10/2024	10/08/2027	72,019		112.5	259,200			196,774		158,615			(42,963)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2024	05/14/2027	72,259		113.15555999999999	269,780			168,953		133,861			(44,839)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/21/2024	06/21/2027	60,225		112.89699	216,920			143,024		118,854			(35,955)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/12/2024	12/10/2027	38,821		113.86364	132,880			108,543		72,219			(22,025)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/06/2025	02/04/2028	57,133		113.52		206,050		178,879		109,718			(27,171)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2024	04/30/2027	72,960		111.801	268,140			164,479		160,600			(44,567)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/21/2025	02/18/2028	58,963		113.1514		225,790		199,458		126,240			(26,332)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/27/2024	11/26/2027	62,172		112.5873	225,400			181,228		139,826			(37,360)				0/0

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LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/13/2025	02/10/2028	68,385		112.97803999999999		265,200		231,898		139,526			(33,302)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/31/2024	10/29/2027	59,848		112.37	213,060			165,843		143,660			(35,315)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/27/2024	12/23/2027	73,738		113.30370000000001	244,850			203,667		152,690			(40,733)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/29/2024	08/27/2027	57,901		112.14774	211,900			152,715		131,274			(35,123)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/19/2024	12/17/2027	52,589		111.86785	198,830			163,689		134,602			(32,956)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/26/2024	04/26/2027	35,518		113.57756000000001	104,400			63,540		53,895			(17,320)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2025	03/06/2028	35,227		112.88858		138,000		123,381		78,066			(14,619)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/07/2024	11/05/2027	54,025		112.72261	190,930			149,842		110,963			(31,647)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/30/2025	01/28/2028	18,476		113.34654		67,410		58,089		36,548			(9,321)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/16/2025	01/14/2028	44,508		112.66699		151,500		128,609		99,252			(22,891)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2024	08/20/2027	47,220		111.84084	179,140			127,957		112,653			(29,693)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/05/2024	07/02/2027	64,765		113.97591	236,060			158,457		102,671			(39,235)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/06/2024	09/03/2027	57,240		111.664	215,680			157,254		143,999			(35,848)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/17/2024	10/15/2027	62,200		112.43745	226,800			173,631		138,327			(37,592)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/13/2024	06/11/2027	68,021		113.50637999999999	244,860			159,204		127,132			(40,586)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/05/2024	12/03/2027	35,305		113.53662	124,000			100,495		68,145			(20,553)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/03/2025	04/03/2028	79,864		113.29572		265,220		243,906		198,429			(21,314)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/21/2024	11/21/2028	68,475		112.50239000000001	265,650			225,439		171,132			(32,933)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2024	05/31/2028	104,056		113.25	404,740			295,643		221,328			(50,246)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/15/2024	08/15/2028	82,106		111.68819999999999	330,280			258,116		216,580			(40,946)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2024	05/23/2028	55,605		113.1233	221,130			160,532		123,287			(27,489)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2024	05/16/2028	96,933		113.15555999999999	397,100			286,174		215,774			(49,331)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/03/2025	04/03/2029	112,168		112.73262		440,000		413,479		324,379			(26,521)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2025	03/06/2029	98,635		113.34286		403,200		371,165		230,342			(32,035)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/06/2024	09/06/2028	67,078		112	270,000			215,370		180,742			(33,519)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2024	05/02/2028	73,850		111.5765	302,950			215,413		194,979			(37,635)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/06/2025	02/06/2029	72,075		113.40648		288,640		260,171		160,447			(28,469)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/05/2024	12/05/2028	41,483		113.64993	159,330			136,740		90,930			(19,753)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/05/2024	07/05/2028	79,643		113.86181999999999	323,050			243,728		157,414			(40,104)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2024	07/11/2028	80,028		113.96210000000001	343,160			259,955		153,437			(42,542)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/31/2024	10/31/2028	63,421		112.37	249,210			207,903		170,045			(30,895)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2024	08/01/2028	82,011		114.92374	317,130			244,798		170,369			(39,315)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/27/2024	12/27/2028	105,721		112.96548	403,410			352,776		259,313			(50,080)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/18/2024	07/18/2028	65,462		114.53861999999999	280,500			213,833		132,718			(34,774)				0/0

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LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2025	04/11/2029	82,486		110.0736		290,700		275,148		284,221			(15,552)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/14/2024	11/14/2028	66,631		111.91446000000001	279,750			236,063		180,637			(34,681)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2025	03/13/2029	72,831		112.66722		291,100		269,367		188,471			(21,733)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/07/2024	11/07/2028	69,082		112.72261	269,880			226,440		162,432			(33,458)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2025	01/24/2029	38,790		112.9325		161,040		143,920		94,870			(17,120)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/21/2025	02/21/2029	82,725		113.03767999999999		348,740		318,363		201,509			(30,377)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	06/06/2028	86,359		113.3865	343,000			251,612		184,929			(42,523)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/27/2025	02/27/2029	69,548		114.29536		264,650		242,354		148,388			(22,296)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/09/2028	60,028		112.98690000000001	235,960			168,913		130,748			(29,313)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/13/2025	02/13/2029	76,276		113.54634		304,500		275,927		164,115			(28,573)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/26/2024	04/26/2028	57,716		112.00788	223,600			158,070		136,903			(27,777)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2025	01/10/2029	17,005		111.12403999999999		74,100		65,511		54,755			(8,589)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/03/2024	10/03/2028	72,038		111.3156	324,000			264,082		207,435			(40,167)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/27/2024	06/27/2028	34,468		113.29318000000001	133,380			99,761		75,405			(16,535)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/12/2024	12/12/2028	51,173		113.52341	201,260			173,690		115,074			(24,951)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/10/2024	10/10/2028	81,800		112.5	325,680			267,013		204,663			(40,375)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/21/2024	06/21/2028	76,167		112.89699	301,860			224,842		176,989			(37,474)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/16/2025	01/16/2029	65,871		112.44233		252,340		223,822		169,000			(28,518)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2024	09/26/2028	89,690		112.9821	343,400			278,248		204,458			(42,572)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2025	03/27/2029	84,918		112.90028		349,440		326,702		214,384			(22,738)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2025	01/05/2029	45,241		112.97205		167,280		147,216		104,434			(20,064)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/19/2024	12/19/2028	63,286		111.98027999999999	257,730			223,660		175,769			(31,951)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2024	08/22/2028	73,058		111.1671	326,360			256,617		213,694			(40,460)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2025	03/21/2029	78,615		113.62987		303,490		282,883		179,258			(20,607)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/24/2024	10/24/2028	95,272		112.09779	381,990			316,842		247,421			(47,356)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/12/2024	09/12/2028	89,246		111.77811	365,000			292,250		237,010			(45,250)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/30/2025	01/30/2029	26,395		113.11962		108,000		96,830		61,140			(11,170)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/08/2024	08/08/2028	89,750		111.86763000000001	327,000			253,985		228,603			(40,539)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/19/2024	09/19/2028	89,898		111.85584	371,680			299,381		233,617			(46,078)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/13/2024	06/13/2028	75,088		113.62	294,950			217,778		164,886			(36,566)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/27/2024	11/27/2028	73,719		112.36190000000001	300,460			256,390		191,654			(37,274)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/17/2024	10/17/2028	67,532		112.43745	272,080			224,373		170,166			(33,730)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2024	07/25/2028	65,187		113.96	259,000			198,685		139,135			(32,109)				0/0

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LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/29/2024	08/29/2028	59,683		111.81095999999999	249,910			197,703		160,481			(30,982)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/12/2024	12/12/2029	178,225		113.29658999999999	765,580			681,681		444,368			(75,929)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2025	03/21/2030	174,013		113.29		742,690		702,357		440,827			(40,333)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2024	08/22/2029	143,443		112.17771	621,460			515,216		397,078			(61,635)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/17/2024	10/17/2029	166,163		111.8747	751,740			646,290		476,872			(74,556)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2025	03/06/2030	199,912		113.45643		860,330		805,646		493,283			(54,684)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/21/2024	11/21/2029	199,200		112.61478	819,840			720,561		525,927			(81,310)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/27/2025	02/27/2030	183,115		113.72615999999999		786,240		733,250		449,437			(52,990)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/24/2024	10/24/2029	190,544		111.87336999999999	830,320			717,033		540,955			(82,350)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2025	04/11/2030	217,212		109.2		893,490		855,261		833,790			(38,229)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2024	09/26/2029	206,909		113.09452	845,790			717,415		506,058			(83,884)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/08/2024	08/08/2029	206,426		111.64545	830,300			681,983		579,892			(82,348)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/21/2025	02/21/2030	213,852		113.1514		945,270		879,417		548,210			(65,853)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2025	01/04/2030	217,333		112.63482		886,900		801,761		559,938			(85,139)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2024	05/31/2029	164,903		113.25	682,550			535,407		389,056			(67,768)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2024	05/23/2029	143,866		113.1233	609,620			476,046		352,068			(60,594)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/06/2025	02/06/2030	195,131		113.40648		832,500		766,812		468,177			(65,688)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2025	01/10/2030	103,822		111.12403999999999		474,440		430,457		346,360			(43,983)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/15/2024	08/15/2029	155,288		111.8	661,200			545,626		433,160			(65,577)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/07/2024	11/07/2029	154,991		113.51088	602,000			524,482		359,873			(59,705)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/19/2024	09/19/2029	219,849		111.85584	973,180			821,737		611,135			(96,518)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/29/2024	08/29/2029	139,854		111.02513999999999	670,390			558,352		436,820			(66,488)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2025	03/27/2030	296,329		113.12676		1,269,650		1,203,559		773,389			(66,091)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/21/2024	06/21/2029	185,989		113.01	779,100			620,117		466,404			(77,354)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2024	07/11/2029	160,926		114.07675	727,050			586,022		341,001			(72,107)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2025	01/24/2030	113,727		113.6135		469,560		429,636		275,696			(39,924)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2024	05/16/2029	242,333		113.38278	1,034,000			803,024		579,807			(102,719)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/12/2024	09/12/2029	188,309		112.00189	810,240			681,046		520,843			(80,358)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2024	07/25/2029	165,610		114.18792000000001	689,960			561,420		379,544			(68,429)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/31/2024	10/31/2029	143,814		112.25763000000001	610,190			529,277		414,573			(60,517)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/06/2024	09/06/2029	178,875		111.664	798,000			668,867		532,850			(79,231)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	06/06/2029	148,044		113.273	633,360			498,359		355,808			(62,815)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/03/2024	10/03/2029	226,788		112.21512	1,002,150			853,887		625,435			(99,391)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/27/2024	06/27/2029	115,776		112.95363999999999	495,180			395,330		290,261			(49,111)				0/0

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LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/18/2024	07/18/2029	183,294		114.76908	819,000			663,278		401,872			(81,227)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/16/2025	01/16/2030	154,887		112.33		640,320		582,428		427,070			(57,892)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/13/2024	06/13/2029	206,714		113.73362	858,780			679,024		494,025			(85,172)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/10/2024	10/10/2029	182,271		112.3875	785,150			672,002		495,357			(77,870)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/03/2025	04/03/2030	244,975		112.84524		1,021,020		971,787		730,540			(49,233)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/26/2024	04/26/2029	151,838		112.79272	583,110			446,454		359,826			(57,927)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/27/2024	11/27/2029	145,661		112.7	613,360			541,398		388,508			(60,865)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/19/2024	12/19/2029	221,945		112.31757	931,260			832,776		627,172			(92,361)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2024	08/01/2029	205,467		114.92374	855,110			699,082		471,959			(84,808)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/30/2025	01/30/2030	145,170		113.34654		618,750		567,555		352,138			(51,195)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/14/2024	11/14/2029	163,468		111.91446000000001	726,800			636,000		469,710			(72,083)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/27/2024	12/27/2029	219,439		113.07822	884,260			795,494		568,412			(87,795)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2025	03/13/2030	250,466		112.89278		1,046,220		983,733		668,970			(62,487)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/05/2024	12/05/2029	128,861		113.53662	537,280			476,339		310,466			(53,286)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/05/2024	07/05/2029	182,041		113.97591	780,000			626,824		396,212			(77,444)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/09/2029	144,774		113.2131	593,680			458,782		340,175			(58,977)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2024	05/02/2029	207,314		111.5765	899,380			691,565		591,031			(89,346)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/13/2025	02/13/2030	220,936		113.31901999999999		955,080		883,384		527,110			(71,696)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	10/03/2024	10/03/2025	121		19892	50,640			13,077		77,756			(25,181)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	10/17/2024	10/17/2025	813		3192	57,200			16,971		36,320			(28,443)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	10/24/2024	10/24/2025	607		3165	30,020			9,484		23,692			(14,928)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2024	07/11/2025	902		2961	59,130			1,624		86,595			(29,403)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	03/12/2025	03/12/2026	15,120		387.4461		101,500		70,827		159,850			(30,673)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2025	03/06/2026	4,934		390.51168000000001		30,400		20,712		43,025			(9,688)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2025	4,099		391.88128	32,640			7,712		20,859			(16,230)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	03/12/2025	03/12/2026	9,124		392.04942		45,850		31,994		72,901			(13,856)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2025	20,752		390.32	179,820			42,485		124,266			(89,416)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2025	12,810		398.51672000000002	68,000			16,066		28,785			(33,813)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2025	03/06/2026	13,762		393.59264000000002		69,430		47,304		98,255			(22,126)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	02/27/2025	02/27/2026	19,962		386.89722		157,850		104,511		214,336			(53,339)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	02/27/2025	02/27/2026	10,629		393.84053999998		54,940		36,375		73,530			(18,565)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	03/12/2025	03/12/2026	17,205		383.22638999998		147,840		103,163		229,107			(44,677)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2025	03/06/2026	25,706		383.19439999997		241,560		164,579		341,079			(76,981)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	02/27/2025	02/27/2026	5,444		388.05444		40,320		26,695		54,601			(13,625)				0/0

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S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	03/12/2025	03/12/2027	6,778		383.61		78,780		66,893		111,488			(11,887)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2025	03/05/2027	3,895		384.73487999999998		46,050		38,712		61,275			(7,338)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2026	6,661		390.71032000000002	78,780			48,738		73,252			(19,560)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	02/27/2025	02/26/2027	3,111		385.35426000000001		36,720		30,516		47,653			(6,204)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2024	11/26/2025	2,298		267.279	8,880			3,611		3,427			(4,416)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/05/2025	03/05/2026	1,934		257.81423000000001		13,550		9,195		12,903			(4,355)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2024	09/18/2025	768		266.93049999999999	2,860			621		686			(1,422)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/02/2025	01/02/2026	1,981		258.70999999999998		7,600		3,863		10,844			(3,737)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/02/2024	10/02/2025	2,285		262.88317999999998	15,420			3,940		5,759			(7,668)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/06/2024	11/06/2025	5,020		264.92631	19,630			6,903		10,009			(9,761)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2024	08/07/2025	385		260.51922000000002	2,470			251		927			(1,228)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/02/2024	10/02/2025	2,666		269.73183999999998	10,290			2,629		1,732			(5,117)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/17/2024	07/17/2025	1,526		269.02746000000002	5,440			239		12			(2,705)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/23/2024	10/23/2025	4,237		258.93087000000003	28,930			9,060		18,912			(14,386)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/05/2025	02/05/2026	2,333		259.96854000000002		12,300		7,400		12,140			(4,900)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/09/2025	04/09/2026	777		266.90616		2,660		2,061		2,649			(599)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2024	09/18/2025	1,920		261.46168	11,350			2,463		4,819			(5,644)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/09/2024	10/09/2025	2,697		266.31882000000002	9,730			2,673		3,305			(4,838)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/30/2024	10/30/2025	1,158		268.04430000000002	3,390			1,127		1,272			(1,686)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/11/2024	12/11/2025	2,306		266.41408000000001	9,180			4,111		4,553			(4,565)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/23/2024	10/23/2025	5,393		265.68333000000001	21,140			6,621		8,687			(10,512)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2024	07/24/2025	1,158		264.26159999999999	4,770			301		450			(2,372)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/11/2024	12/11/2025	4,612		259.90983	30,840			13,810		21,048			(15,335)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2024	08/28/2025	2,715		263.52269999999999	10,710			1,707		3,589			(5,326)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/12/2025	03/12/2026	2,326		262.85455000000002		11,280		7,871		10,947			(3,409)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/20/2025	02/20/2026	1,163		264.02816000000001		4,650		2,989		4,037			(1,661)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/19/2025	03/19/2026	771		259.02071999999998		5,200		3,729		4,695			(1,471)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/02/2025	04/02/2026	2,298		264.73511999999999		11,580		8,749		8,541			(2,831)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/05/2025	02/05/2026	389		263.31135999999998		1,560		939		1,430			(621)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/06/2024	11/06/2025	772		256.63927000000001	5,880			2,068		4,638			(2,924)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/30/2024	10/30/2025	3,861		258.98	24,700			8,211		17,300			(12,282)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/09/2024	10/09/2025	1,926		258.79129	13,000			3,571		8,200			(6,464)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/19/2025	03/19/2026	1,928		262.13207999999997		10,300		7,385		8,826			(2,915)				0/0

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SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2024	08/28/2025	3,103		257.33429999999998	20,320			3,238		13,735			(10,104)				D/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2024	11/26/2025	3,830		260.23847999999998	26,100			10,612		15,445			(12,978)				D/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/23/2025	01/23/2026	2,357		260.95474999999999		9,000		5,093		10,758			(3,907)				D/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2025	1,147		268.02724999999998	4,290			1,014		806			(2,133)				D/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2024	07/24/2025	2,702		259.08	17,010			1,075		6,517			(8,458)				D/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2025	1,912		261.49	12,300			2,906		5,024			(6,116)				D/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/02/2025	01/02/2026	1,981		251.64279999999999		13,500		6,861		20,245			(6,639)				D/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2024	09/18/2026	768		262.76378	6,100			3,715		4,598			(1,515)				D/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/09/2025	04/09/2027	777		258.37137000000001		7,380		6,550		7,848			(830)				D/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/23/2024	10/23/2026	770		258.15174000000002	7,580			4,981		6,588			(1,882)				D/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/02/2024	10/02/2026	1,524		263.67340999999999	13,720			8,620		9,255			(3,406)				D/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/06/2024	11/06/2026	1,158		256.89823999999999	11,610			7,851		10,749			(2,883)				D/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2024	11/25/2026	4,213		261.02076	38,170			26,845		30,080			(9,490)				D/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/30/2024	10/30/2026	1,545		258.72102000000001	14,120			9,413		12,733			(3,506)				D/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/20/2025	02/19/2027	388		257.58215999999999		3,600		2,957		3,684			(643)				D/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2024	05/15/2026	7,423		254.05569	64,980			28,384		63,959			(16,156)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/05/2025	03/05/2026	2,414		947.95295999999996		52,900		35,896		43,727			(17,004)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/26/2025	02/26/2026	1,354		958.02102000000002		28,210		18,600		17,974			(9,610)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/26/2025	02/26/2027	729		952.26714000000004		22,330		18,532		17,996			(3,798)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/05/2025	03/05/2027	1,784		947.95295999999996		51,510		43,243		47,806			(8,267)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/26/2025	02/26/2030	2,500		958.02102000000002		99,600		92,833		90,413			(6,767)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/05/2025	03/05/2030	4,933		947.95295999999996		197,870		185,185		198,723			(12,685)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2025	01/09/2026	14		42232		8,040		4,276		10,428			(3,764)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/19/2025	03/19/2026	19		41839		36,640		26,272		42,618			(10,368)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/23/2025	01/23/2026	11		44164		22,042		12,474		3,774			(9,568)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/19/2025	03/19/2026	38		41587		29,792		21,362		35,788			(8,430)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/02/2025	01/02/2026	17		42477		12,460		6,333		13,593			(6,127)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/12/2025	03/12/2026	24		40855		15,210		10,614		19,372			(4,596)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2025	01/09/2026	14		42232		22,500		11,967		20,696			(10,533)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/23/2025	01/23/2026	18		44342		10,782		6,102		3,528			(4,680)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/02/2025	01/02/2026	12		42435		21,050		10,698		14,427			(10,352)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/12/2025	03/12/2026	22		41186		43,686		30,484		58,623			(13,202)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	01/03/2025	01/02/2026	73		42689		63,240		32,408		68,656			(30,832)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	02/13/2025	02/13/2026	136		21810		78,900		49,204		86,725			(29,696)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	01/24/2025	01/23/2026	152		21687		67,980		38,792		78,718			(29,188)				D/0

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NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	02/06/2025	02/06/2026	188		21687		79,335		47,950		89,372			(31,385)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/29/2025	01/29/2026	219		2292		5,955		3,468		715			(2,487)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2025	01/09/2026	868		2207		49,856		26,516		44,434			(23,340)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	02/21/2025	02/20/2026	1,048		2213		55,039		35,676		50,332			(19,363)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	03/20/2025	03/20/2026	918		2033		31,958		23,003		38,399			(8,955)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/19/2025	03/19/2026	168		2938		30,440		21,826		29,392			(8,614)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/12/2025	03/12/2026	172		2905		7,410		5,171		9,186			(2,239)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/19/2025	03/19/2026	235		2947		108		78		11,429			(31)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/26/2024	09/26/2025	20,736		390.62	178,200			42,592		123,559			(88,610)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/12/2024	12/12/2025	23,533		386.69	203,840			91,840		233,304			(101,360)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/12/2024	12/12/2025	10,086		395.97055999999998	49,140			22,140		47,727			(24,435)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/31/2024	10/31/2025	7,022		388.35509999999999	47,790			16,018		57,085			(23,764)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/12/2024	12/12/2025	6,207		389.39683000000002	45,840			20,653		50,682			(22,794)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/06/2024	11/06/2025	15,627		392.38668000000001	78,600			27,640		91,061			(39,084)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/05/2024	12/05/2025	14,717		395.44351	77,520			33,436		71,168			(38,547)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/31/2024	10/31/2025	17,685		384.12549000000001	154,360			51,736		197,496			(76,756)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/26/2024	09/26/2025	12,544		398.82301999999999	64,680			15,459		27,368			(32,162)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/26/2024	09/26/2025	4,352		392.57310000000001	33,490			8,004		21,043			(16,653)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	03/27/2025	03/27/2026	17,557		386.93268		151,640		112,064		196,500			(39,576)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	03/27/2025	03/27/2026	7,487		390.80588		51,330		37,933		66,566			(13,397)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	03/27/2025	03/27/2026	9,036		396.22836000001		43,400		32,073		56,029			(11,327)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/05/2024	12/05/2025	4,131		388.85924	32,960			14,216		34,608			(16,389)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/06/2024	11/06/2025	19,013		383.55606	166,440			58,528		222,428			(82,763)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/31/2024	10/31/2025	14,044		394.50725999999997	63,720			21,357		65,096			(31,685)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/05/2024	12/05/2025	13,942		386.14807000000002	129,600			55,899		141,873			(64,444)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/06/2024	11/06/2025	4,688		386.24364000000003	35,100			12,343		45,417			(17,454)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	12/05/2024	12/04/2026	2,840		387.69731000000002	34,650			24,798		38,571			(8,615)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	09/26/2024	09/25/2026	6,656		391.01062000000002	79,820			49,449		73,398			(19,845)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/31/2024	10/30/2026	5,982		384.51	72,450			48,366		90,621			(18,013)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	12/12/2024	12/11/2026	1,810		389.39683000000002	19,950			14,469		23,000			(4,960)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	04/25/2024	04/24/2026	7,330		368.36	81,270			33,293		190,106			(20,289)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/06/2024	11/06/2026	4,167		381.63636000002	55,040			37,222		71,116			(13,666)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	03/27/2025	03/25/2027	3,615		386.93268		43,400		37,729		54,356			(5,671)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/20/2025	03/20/2026	1,224		404.27640000002		10,500		7,558		5,834			(2,942)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/24/2024	10/24/2025	4,971		401.91768000002	28,600			9,036		10,358			(14,221)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/27/2024	11/26/2025	5,590		410.24556000001	34,730			14,199		7,415			(17,365)				D/0

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SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/05/2024	07/03/2025	1,592		376.18612000000002	10,560			59		8,874			(5,309)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/15/2024	08/15/2025	2,055		388.57130000001	11,280			1,395		6,898			(5,609)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/24/2024	10/24/2025	12,676		420.42439999999	120,360			38,026		17,615			(59,849)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/31/2024	07/31/2025	4,135		397.77431999999	57,600			4,747		42,126			(28,642)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/27/2024	12/26/2025	24,815		429.67991999998	103,950			51,255		25,060			(52,119)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/20/2025	03/20/2026	19,835		439.39535999998		77,760		55,970		19,720			(21,790)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/27/2024	11/26/2025	11,179		429.9966	113,160			46,264		6,022			(56,580)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/19/2025	03/19/2026	6,853		427.78325999998		57,680		41,358		22,716			(16,322)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/05/2024	07/03/2025	6,632		394.27924000002	67,500			375		80,141			(33,938)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/02/2024	07/02/2025	6,645		393.90233999998	66,000			181		82,132			(32,819)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/27/2024	12/26/2025	6,266		413.72152	69,750			34,392		39,953			(34,972)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/05/2024	07/03/2025	21,754		407.09519999998	99,220			551		8,075			(49,886)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/11/2024	07/11/2025	6,841		394.89272999997	78,520			2,157		81,176			(39,044)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/19/2025	03/19/2026	20,070		439.63207999997		77,080		55,269		19,012			(21,811)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/02/2024	07/02/2025	21,796		406.69382000002	95,940			264		8,716			(47,706)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/31/2024	07/31/2025	26,878		419.44296000003	100,880			8,314		306			(50,163)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/15/2024	08/15/2025	18,236		425.17020000002	49,700			6,144		133			(24,713)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/20/2025	03/20/2026	7,102		427.14456000001		61,770		44,461		25,284			(17,309)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/11/2024	07/11/2025	28,153		410.47559999999	126,260			3,469		2,649			(62,783)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/24/2024	10/24/2025	28,584		435.31024000002	104,650			33,063		1,618			(52,038)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/25/2024	07/25/2025	30,035		414.28698000003	121,900			8,037		3,055			(60,615)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/27/2024	11/26/2025	19,685		446.04432000003	73,710			30,136		372			(36,855)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/16/2024	05/15/2026	3,040		657.60744	41,990			18,418		21,743			(10,483)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/26/2025	03/26/2026	139		688.8		8,420		6,199		10,160			(2,221)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/26/2025	02/26/2026	134		758.03333999999		5,780		3,811		4,583			(1,969)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/02/2025	04/02/2026	141		716.66175999996		6,240		4,714		7,929			(1,526)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/10/2025	04/10/2026	148		665.06894999997		7,390		5,746		13,254			(1,644)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/05/2025	03/05/2026	2,337		5923		357,230		242,406		58,788			(114,824)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/26/2025	03/26/2026	424		5904		60,250		44,360		14,688			(15,890)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/26/2025	02/26/2026	1,716		5903		264,180		174,185		42,342			(89,995)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/12/2025	03/12/2026	1,188		5877		179,200		125,046		44,274			(54,154)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/12/2025	03/12/2026	407		5906		55,440		38,686		12,542			(16,754)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/26/2025	03/26/2026	1,696		5904		241,000		177,440		58,751			(63,560)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/05/2025	03/05/2026	370		5905		60,060		40,755		10,520			(19,305)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/26/2025	02/26/2026	252		5897		39,750		26,209		6,493			(13,541)				0/0

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SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2024	05/08/2026	460		5652	87,880			37,542		60,603			(21,849)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/26/2025	03/25/2027	153		5880		32,130		27,893		14,636			(4,237)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/26/2025	02/26/2027	505		5915		103,500		85,895		36,984			(17,605)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/26/2025	02/26/2027	168		5915		34,500		28,632		12,328			(5,868)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/26/2025	03/25/2027	628		5910		122,840		106,641		54,398			(16,199)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/12/2025	03/12/2027	526		5889		106,640		90,549		47,244			(16,091)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/05/2025	03/05/2027	572		5935		116,960		98,189		41,922			(18,771)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/12/2025	03/12/2027	441		5912		84,500		71,750		36,485			(12,750)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/05/2025	03/05/2027	471		5935		96,320		80,861		34,525			(15,459)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2024	05/08/2026	372		5663	69,090			29,515		46,717			(17,178)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/26/2025	02/25/2028	421		5921		102,750		91,093		48,209			(11,657)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2024	05/07/2027	495		5674	109,480			67,673		89,005			(18,146)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/05/2025	03/03/2028	555		5971		127,710		114,039		58,660			(13,671)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/26/2025	03/24/2028	865		5898		209,610		191,200		116,367			(18,410)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/12/2025	03/10/2028	730		5889		178,880		160,877		98,039			(18,003)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/26/2025	03/26/2029	848		5904		231,500		216,278		144,020			(15,222)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2024	05/08/2028	531		5680	133,500			95,344		117,712			(16,562)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/26/2025	02/26/2029	387		5974		99,130		90,711		52,338			(8,419)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/12/2025	03/12/2029	865		5895		239,190		221,169		147,059			(18,021)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/05/2025	03/05/2029	622		5941		172,050		158,262		94,153			(13,788)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/26/2025	02/26/2030	925		5956		270,600		252,214		153,944			(18,386)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/05/2025	03/05/2030	1,278		5923		397,480		371,998		234,004			(25,482)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/12/2025	03/12/2030	1,392		5900		423,940		398,387		269,789			(25,553)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2024	05/08/2029	637		5669	180,360			139,126		167,490			(17,898)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/26/2025	03/26/2030	1,730		5910		517,140		489,937		334,901			(27,203)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/06/2024	11/06/2025	4,236		962.13689999999997	89,380			31,430		18,765			(44,444)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2024	09/25/2025	2,555		979.44956999999999	55,500			13,113		2,352			(27,598)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/02/2025	04/02/2026	1,161		946.04300999999998		23,100		17,452		21,600			(5,648)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/20/2024	11/20/2025	930		967.95	19,440			7,584		4,557			(9,667)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/05/2025	02/05/2026	1,656		973.67388000000005		26,080		15,691		8,630			(10,389)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/09/2024	10/09/2025	3,812		968.32946000000004	81,030			22,261		10,498			(40,292)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/02/2025	01/02/2026	4,806		959.59536000000003		93,380		47,460		45,907			(45,920)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/05/2025	1,650		967.58096	35,440			6,426		2,435			(17,623)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/15/2025	01/15/2026	2,816		950.11595999999997		59,130		32,164		30,721			(26,966)				0/0

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BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/16/2024	10/16/2025	1,334		971.86716000000001	28,340			8,331		2,718			(14,092)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/10/2025	04/10/2026	2,487		927.99762999999996		45,310		35,227		84,936			(10,083)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/12/2025	03/12/2026	3,394		941.11400000003		67,200		46,892		71,352			(20,308)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/04/2024	12/04/2025	3,144		980.28872999999999	68,820			29,494		5,790			(34,221)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/29/2025	01/29/2026	1,246		958.17548999999997		29,280		17,053		14,672			(12,227)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/26/2025	03/26/2026	1,587		946.31358		31,950		23,524		32,067			(8,426)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/09/2026	1,892		949.83007999999995		48,240		25,657		33,103			(22,583)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/13/2025	2,059		980.17920000000004	36,200			13,426		4,364			(18,001)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/30/2024	10/30/2025	1,557		961.19975999999997	35,700			11,867		10,265			(17,752)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2024	11/26/2025	2,761		973.94935999999996	62,100			25,249		9,017			(30,879)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/02/2024	10/02/2025	1,946		977.78	39,710			10,146		2,310			(19,746)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/23/2024	10/23/2025	1,452		969.95604000000003	28,980			9,076		5,825			(14,410)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/20/2025	02/20/2026	1,243		965.75328000000002		26,280		16,894		11,556			(9,386)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2024	09/11/2025	1,437		973.31233999999995	28,742			5,685		1,095			(14,292)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/26/2024	12/26/2025	1,867		963.37566000000004	38,700			18,925		14,346			(19,244)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/19/2026	2,747		940.39034000000004		56,680		40,641		54,598			(16,039)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2025	01/23/2026	2,171		965.91		44,940		25,433		15,905			(19,507)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/26/2024	12/24/2026	1,141		964.34	32,450			24,148		20,383			(8,079)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/23/2024	10/23/2026	726		967.05197999999996	21,280			13,982		12,235			(5,284)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/09/2024	10/09/2026	721		957.65648999999996	24,850			15,851		13,435			(6,170)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/04/2024	12/04/2026	507		981.27	14,950			10,684		5,291			(3,712)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2024	09/11/2026	616		974.28467999999998	17,334			10,391		6,996			(4,304)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/08/2027	631		958.44749000000002		18,120		13,896		14,536			(4,224)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2024	09/25/2026	2,147		980.43	62,160			38,456		23,747			(15,433)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/06/2024	11/06/2026	723		947.69039999999995	25,970			17,563		15,688			(6,448)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/20/2025	02/19/2027	932		978.32064000000003		22,410		18,408		13,645			(4,002)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/26/2025	03/25/2027	1,058		947.26179000000002		29,600		25,697		30,080			(3,903)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/20/2024	11/20/2026	517		966.98204999999996	15,150			10,536		8,424			(3,762)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/05/2025	02/05/2027	2,381		964.04308000000003		66,930		53,617		42,356			(13,313)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2024	11/25/2026	511		981.76440000000002	13,850			9,741		5,708			(3,443)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/02/2024	10/02/2026	2,765		977.78	80,190			50,380		32,488			(19,910)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/15/2025	01/15/2027	521		951.06798000000003		14,950		11,546		10,855			(3,404)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/12/2025	03/12/2027	530		906.22299999999996		24,400		20,718		26,685			(3,682)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/30/2024	10/30/2026	1,038		965.06	30,200			20,133		17,608			(7,498)				0/0

SCHEDULE DB - PART A - SECTION 1

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BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/13/2026	1,235		970.45519999999999	36,840			25,267		18,576			(9,147)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/29/2025	01/29/2027	1,558		964.93		44,250		35,024		29,735			(9,226)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/02/2025	12/31/2026	1,254		958.63768000000005		35,160		26,503		25,613			(8,657)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/16/2024	10/16/2026	205		978.67704000000003	5,480			3,548		2,238			(1,361)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/19/2027	2,853		942.27678000000003		79,650		68,396		79,158			(11,254)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/10/2025	04/10/2030	4,865		927.06683999999996		183,600		175,451		254,422			(8,149)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/26/2025	03/26/2030	4,126		947.26179000000002		159,900		151,489		174,730			(8,411)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/10/2030	5,151		954.61752999999999		206,780		187,611		206,042			(19,169)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	11/06/2024	11/06/2029	2,583		951.54280000000006	113,750			99,040		94,175			(11,282)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/12/2025	03/12/2030	2,969		938.28499999999997		117,600		110,512		132,553			(7,088)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2024	06/05/2029	2,923		951.26778000000002	120,848			95,023		100,914			(11,985)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/26/2024	12/26/2029	4,460		964.34	174,150			156,401		151,868			(17,272)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/13/2029	5,765		971.42759999999998	231,840			202,749		181,559			(22,993)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/05/2025	02/05/2030	3,520		962.11692000000005		139,740		128,637		120,247			(11,103)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/02/2025	04/02/2030	4,221		945.09601999999995		166,400		158,285		176,362			(8,115)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/19/2030	2,430		934.73101999999994		100,970		95,271		109,081			(5,699)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2024	09/11/2029	3,285		970.39531999999997	137,568			115,557		99,197			(13,644)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	10/30/2024	10/30/2029	3,322		968.92024000000004	128,960			111,789		107,834			(12,790)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	10/09/2024	10/09/2029	4,946		966.38891999999998	205,920			176,132		160,285			(20,423)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	10/16/2024	10/16/2029	4,206		972.84	171,380			147,246		125,199			(16,997)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2024	11/26/2029	1,841		986.64880000000005	67,680			59,670		48,292			(6,712)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/15/2025	01/15/2030	2,711		957.73212000000001		99,320		90,286		92,393			(9,034)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/02/2025	01/02/2030	5,642		958.63768000000005		218,160		196,762		204,793			(21,398)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2025	01/23/2030	2,894		971.70546000000002		108,080		98,723		90,491			(9,357)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/05/2029	4,950		969.52	214,392			179,384		153,403			(21,263)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2024	05/01/2029	6,731		933.89846	241,101			185,056		294,092			(23,925)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	10/23/2024	10/23/2029	4,356		964.14792	180,600			155,860		151,706			(17,912)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/04/2024	12/04/2029	4,462		979.30745999999999	184,800			163,738		121,957			(18,328)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	11/20/2024	11/20/2029	3,825		966.01409999999998	154,660			135,847		127,311			(15,339)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	10/02/2024	10/02/2029	4,198		977.78	172,610			146,979		121,870			(17,119)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/20/2025	02/20/2030	3,729		969.62016000000006		142,920		132,739		123,515			(10,181)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2024	09/25/2029	4,395		982.39085999999998	176,730			149,809		122,105			(17,528)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/29/2025	01/29/2030	3,427		963.00013999999999		135,960		124,636		121,536			(11,324)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2025	93		40665	90,288			4,217		146,443			(44,896)				0/0

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DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2025	114		41179	102,037			20,463		138,668			(50,738)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2025	89		40630	69,732			5,939		108,134			(34,674)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/26/2025	74		43121	70,240			34,634		73,320			(35,217)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/03/2025	81		39455	59,168			329		92,725			(29,748)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	91		39955	81,104			10,027		114,443			(40,329)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/05/2025	74		40709	64,380			11,770		94,721			(32,279)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2025	96		40509	92,274			13,182		130,362			(45,884)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/26/2025	15,461		257.71773999999	69,732			28,509		23,676			(34,866)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2025	11,605		268.08524	39,000			8,571		482			(19,393)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/31/2025	15,881		257.41113999999	72,400			24,266		21,028			(36,001)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2025	02/06/2026	13,967		255.30026000000		66,500		40,192		42,798			(26,308)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/26/2025	2,820		258.61398000000	8,141			4,014		4,657			(4,082)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2025	8,518		266.03870000000	33,726			6,764		506			(16,770)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/09/2026	13,414		253.73875000000		54,780		29,135		52,813			(25,645)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/07/2025	13,851		259.76531999999	55,650			19,722		12,980			(27,672)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2025	01/23/2026	16,399		253.51014000000		85,690		48,898		58,416			(36,792)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/08/2025	13,918		256.76107999999	63,350			6,613		4,775			(31,501)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/25/2025	10,328		257.78176000000	44,200			2,914		1,030			(21,979)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/03/2025	9,377		259.99765000000	42,960			239		1			(21,599)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2025	02/13/2026	14,322		255.38176000000		72,720		45,350		44,927			(27,370)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/10/2025	10,330		259.47264000000	40,560			11,254		8,064			(20,169)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2025	03/27/2026	14,319		256.74200000000		60,840		44,961		40,849			(15,879)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/03/2025	04/02/2026	13,126		258.30399999999		56,760		43,000		39,180			(13,760)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/05/2025	19,770		260.51576	79,000			34,074		22,953			(39,283)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/03/2025	7,036		263.9375	30,060			7,763		2,397			(14,947)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	14,625		258.0498	68,450			8,462		4,184			(34,037)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/29/2025	9,421		261.36324000000	39,120			6,341		1,514			(19,453)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2025	03/20/2026	13,889		257.53377999999		62,650		45,094		39,281			(17,556)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2025	03/13/2026	19,204		254.01632000000		91,680		64,226		71,022			(27,454)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/14/2025	13,605		254.14830000000	67,660			25,280		33,156			(33,644)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2025	6,694		259.55734000000	30,090			4,299		1,498			(14,962)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2025	20,526		260.9402	78,000			6,643		749			(38,786)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/12/2025	13,464		259.34831000000	55,080			24,816		18,274			(27,389)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/17/2025	16,491		261.82132000000	65,940			19,565		7,864			(32,789)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2025	06/20/2026	8,808		254.27603999999		42,680		32,146		33,257			(10,534)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/19/2025	12,551		253.69981000000	50,065			23,520		38,632			(24,895)				D/0

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MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/26/2025	11,257		260.3664	68,150			16,289		6,095			(33,888)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2025	02/20/2026	13,173		255.27987999999		62,700		40,642		42,715			(22,058)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2025	04/10/2026	10,545		253.26669999999		39,260		30,777		45,114			(8,483)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/21/2025	11,126		257.19652000000	50,484			19,833		18,061			(25,103)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2025	02/27/2026	13,279		254.94361000000		62,700		41,513		54,483			(21,187)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/24/2025	11,792		260.05275	51,000			16,113		7,757			(25,360)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2025	01/02/2026	9,276		255.38849999999		34,730		17,798		24,315			(16,932)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/05/2025	8,972		264.03019999999	35,098			6,417		757			(17,598)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2025	01/30/2026	10,397		254.61698000000		47,580		27,842		31,047			(19,738)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2025	01/16/2026	7,260		252.8784		33,480		18,304		27,131			(15,176)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/11/2025	13,245		262.97082	59,840			1,644		1			(29,756)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2025	10,576		262.43812000000	42,120			1,967		12			(20,944)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2025	01/24/2028	2,000		252.51099999999		23,600		20,250		20,893			(3,350)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/23/2027	5,959		256.77480000000	64,050			44,108		43,035			(10,616)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2025	02/18/2028	5,988		253.02520000000		70,950		62,676		62,412			(8,274)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/09/2027	5,064		257.56731000000	66,040			44,631		35,623			(10,946)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2025	03/06/2028	14,813		252.77735999999		173,530		155,147		157,765			(18,383)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/21/2027	3,163		253.59	40,960			27,007		26,975			(6,789)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2025	03/20/2028	13,096		255.76984999999		150,480		136,463		124,064			(14,017)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/04/2027	1,179		252.86447999999	15,870			10,217		9,665			(2,630)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/03/2027	791		255.95419999999	9,500			7,699		6,954			(1,575)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/21/2027	5,927		254.97471999999	75,600			47,875		48,132			(12,577)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/26/2027	1,982		253.43084999999	25,110			20,189		18,949			(4,162)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/12/2027	4,002		251.89920000000	49,000			38,769		40,727			(8,122)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/28/2027	3,959		256.43045999999	44,500			28,441		27,874			(7,396)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2025	03/27/2028	8,751		255.4896		95,480		87,196		80,975			(8,284)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2025	01/14/2028	1,613		251.6388		18,000		15,280		17,399			(2,720)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	04/30/2027	8,742		252.88791000000	104,280			63,966		69,204			(17,332)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/22/2027	393		255.23226	5,040			3,891		3,251			(835)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/14/2027	7,444		256.28154000000	95,000			59,495		52,603			(15,790)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/17/2027	2,024		254.68792999999	19,250			15,848		18,693			(3,191)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/20/2027	2,756		251.43029999999	40,040			28,600		26,815			(6,637)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/10/2028	4,065		253.24365		41,200		34,824		43,589			(6,376)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	07/30/2027	6,316		256.38008000000	74,080			51,490		46,947			(12,279)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2025	02/11/2028	7,559		254.62768		87,020		76,103		73,097			(10,917)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2025	02/04/2028	5,587		253.54648		65,100		56,515		56,207			(8,585)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2025	01/28/2028	3,199		252.37255999999		37,120		31,987		32,736			(5,133)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2025	03/13/2028	10,402		252.76992000000		119,340		107,460		108,271			(11,880)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/27/2027	4,318		255.24948000000	56,430			40,669		35,032			(9,353)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/25/2027	4,741		253.06512000000001	60,240			39,939		39,261			(9,985)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/03/2025	04/03/2028	4,375		256.03375		50,490		46,432		42,991			(4,058)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/10/2027	5,807		259.32315999999997	78,030			57,236		38,690			(12,934)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/16/2027	4,309		256.31115999999997	54,670			37,298		31,630			(9,062)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/29/2027	2,779		253.63309000000001	34,790			27,080		25,819			(5,766)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/05/2027	2,770		254.20614	35,000			27,468		25,206			(5,801)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2025	01/03/2028	1,210		245.47049999999999		17,040		14,294		16,710			(2,746)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/10/2027	5,148		255.81289000000001	60,060			49,060		44,768			(9,955)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2025	04/11/2028	9,734		249.82424		108,720		100,961		116,683			(7,759)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/07/2027	4,336		255.20679999999999	50,930			31,568		29,577			(8,465)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/11/2027	7,127		253.02277000000001	91,260			59,336		60,720			(15,126)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2025	02/25/2028	3,622		253.69265999999999		41,220		36,577		39,613			(4,643)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/06/2027	2,386		251.98295999999999	30,660			21,507		22,328			(5,082)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2025	4,758		273.51324	31,460			2,679		26,396			(15,644)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/14/2025	5,106		272.79915	36,960			13,809		39,219			(18,378)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2025	04/10/2026	1,814		274.77494999999999		12,250		9,603		13,922			(2,647)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/26/2025	2,901		274.14519999999999	21,432			8,762		20,148			(10,716)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/31/2025	718		277.33634999999998	5,280			1,770		3,384			(2,625)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2025	01/02/2026	1,466		276.61919999999998		7,280		3,731		8,748			(3,549)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/26/2025	2,933		272.45726999999999	19,544			9,637		24,611			(9,799)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/25/2025	2,947		271.14857999999998	20,080			1,324		22,268			(9,985)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2025	03/06/2026	3,600		277.79000000000002		24,100		16,420		21,880			(7,680)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/12/2025	3,958		277.64208000000002	26,950			12,142		20,429			(13,401)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/07/2025	2,159		276.28230000000002	16,140			5,720		11,662			(8,026)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/11/2025	7,963		274.88864999999998	59,180			1,626		31,127			(29,427)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/29/2025	3,969		277.42714999999998	26,730			4,333		13,876			(13,292)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2025	01/23/2026	1,811		275.79392999999999		12,200		6,962		12,072			(5,238)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/03/2025	04/02/2026	3,591		279.19053000000002		24,500		18,561		22,065			(5,939)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2025	02/27/2026	3,959		277.82		26,400		17,479		23,712			(8,921)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2025	02/20/2026	5,394		277.82190000000003		36,600		23,724		31,889			(12,876)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/17/2025	7,149		280.02974999999998	48,600			14,420		22,833			(24,166)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/09/2026	1,838		271.79793000000001		12,550		6,675		16,497			(5,875)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/05/2025	4,719		275.47000000000003	31,226			5,709		22,771			(15,656)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2025	4,650		278.74097999999998	32,890			7,229		13,944			(16,355)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/24/2025	7,503		279.33022	52,500			16,587		27,158			(26,106)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	3,991		275.31441000000001	27,720			3,427		17,897			(13,784)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2025	03/20/2026	5,383		277.80408		38,250		27,532		33,465			(10,718)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/03/2025	6,407		280.83888000000002	45,540			11,760		17,202			(22,645)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2025	01/30/2026	1,802		277.99488000000002		11,550		6,759		10,077			(4,791)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2025	03/27/2026	3,244		277.09262999999		22,050		16,295		21,382			(5,755)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2025	03/13/2026	5,425		276.68641000000002		35,400		24,799		36,181			(10,601)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2025	02/13/2026	3,932		279.21046000000001		27,390		17,081		20,342			(10,309)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2025	5,394		277.81191000000001	36,795			7,379		19,376			(18,296)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/05/2025	2,887		276.87285000000003	19,600			8,454		15,791			(9,746)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2025	3,990		275.41431	27,610			1,289		14,656			(13,729)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2025	01/16/2026	4,010		274.60433		25,960		14,192		29,153			(11,768)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2025	4,342		276.07364999999999	30,240			4,320		17,981			(15,037)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/19/2025	5,509		272.01771000000002	36,705			17,243		47,440			(18,252)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2025	02/06/2026	1,798		277.87184999999999		12,250		7,404		10,304			(4,846)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/08/2025	6,593		271.68804	45,360			4,735		41,603			(22,555)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/10/2025	4,316		278.59607999999997	27,720			7,692		16,088			(13,784)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/03/2025	2,911		272.0813	20,720			115		13,541			(10,418)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/21/2025	2,178		274.04289999999997	15,804			6,209		15,134			(7,859)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/26/2025	3,548		281.25635999999997	25,800			6,166		8,272			(12,829)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/26/2026	8,850		277.96974999998	60,000			29,670		62,342			(14,918)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/24/2026	4,421		277.66266000002	31,080			16,565		32,894			(7,727)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/09/2026	8,632		283.87884000003	63,840			40,777		47,392			(15,872)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2025	03/05/2027	6,120		279.17894999999999		55,760		46,875		52,095			(8,885)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2025	03/12/2027	2,170		281.93819999999999		16,140		13,723		16,003			(2,417)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/18/2026	5,520		280.15363000002	34,500			16,773		33,030			(8,625)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/20/2026	5,083		285.61054000001	29,680			20,670		26,527			(7,379)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/16/2026	2,145		281.988	19,080			12,371		13,435			(4,744)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/17/2026	10,882		280.10104000001	85,200			44,590		68,166			(21,183)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/29/2026	6,657		280.62257	37,980			17,392		37,936			(9,482)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/30/2026	5,740		282.07476000003	47,840			31,937		36,411			(11,894)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/06/2026	360		286.56644999997	2,310			1,564		1,726			(574)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/14/2026	5,806		278.07031000001	50,240			28,225		43,130			(12,491)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/21/2026	2,895		278.83715000001	25,120			14,354		20,651			(6,245)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/02/2026	8,542		285.89904000001	68,160			42,881		40,956			(16,946)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/22/2026	7,340		281.46150999998	44,600			20,021		38,153			(11,150)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2025	01/15/2027	1,823		277.07330000002		15,250		11,794		16,629			(3,456)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/18/2026	5,365		284.87941999998	40,500			24,701		25,584			(10,069)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/11/2026	4,318		280.97712000001	36,240			26,284		30,735			(9,010)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2025	03/19/2027	8,613		284.49144000001		63,840		54,895		55,902			(8,945)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/18/2026	11,018		274.19603000001	95,190			69,954		114,241			(23,667)				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)
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	07/31/2026	6,222		277.33859999999999	49,130			26,657		47,648			(12,215)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/23/2026	1,786		286.60736000000003	12,750			8,389		8,352			(3,170)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2025	02/26/2027	6,839		285.32114000000001		46,360		38,527		41,355			(7,833)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/12/2026	14,364		277.94682999999998	102,960			48,934		104,770			(25,599)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/25/2026	6,032		287.73822000000001	45,900			28,435		24,788			(11,412)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/04/2026	1,815		280.42845999999997	13,905			8,247		11,895			(3,471)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/10/2026	7,239		280.13778000000002	58,000			29,797		44,775			(14,420)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2025	12/31/2026	6,232		283.98480000000001		34,000		25,735		38,028			(8,265)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2025	01/22/2027	3,260		278.55462999999997		27,810		21,864		27,665			(5,946)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/08/2026	3,295		276.32659999999998	26,640			11,428		24,362			(6,651)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/08/2027	7,351		273.97449		63,800		48,928		78,184			(14,872)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2025	03/25/2027	5,766		285.96847000000002		36,960		32,130		34,495			(4,830)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/13/2026	4,012		279.10505999999998	30,250			20,776		30,910			(7,521)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/01/2026	4,054		276.64440000000002	29,260			12,269		28,941			(7,305)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/07/2026	5,128		275.49547999999999	41,720			23,038		41,534			(10,373)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/28/2026	2,887		279.09005000000002	25,840			15,014		20,433			(6,425)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/05/2026	10,610		277.25229999999999	79,460			37,001		71,459			(19,756)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2025	02/05/2027	2,876		281.20965000000001		24,160		19,381		21,415			(4,779)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/02/2026	9,461		279.44959999999998	66,040			33,385		52,814			(16,510)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/15/2026	7,272		275.94285000000002	65,000			28,510		54,309			(16,228)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2025	01/29/2027	2,523		280.21440000000001		21,420		16,977		19,703			(4,443)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/11/2026	3,236		283.92989	24,093			14,462		16,962			(5,990)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2025	02/19/2027	2,517		286.44299999999998		16,310		13,453		14,139			(2,857)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/04/2026	3,969		275.20994999999999	41,690			29,836		38,647			(10,365)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/03/2025	04/02/2027	3,591		275.27794999999998		42,000		36,923		39,596			(5,077)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/26/2025	52,955		285.38432999999998	348,206			142,360		76,403			(174,103)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/05/2025	60,346		286.75295999999997	399,630			172,368		73,115			(198,717)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/25/2025	74,834		290.08319999999998	440,640			29,053		434			(219,109)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/03/2025	88,395		290.39931000000001	593,920			153,375		28,605			(295,328)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/08/2025	84,725		283.48151999999999	592,900			61,896		26,044			(294,821)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2025	79,409		291.52	519,800			44,269		1,668			(258,472)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	52,694		287.45393999999999	358,720			44,347		6,566			(178,375)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2025	04/10/2026	74,977		271.16000000003		460,810		361,244		666,327			(99,566)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2025	01/30/2026	57,091		283.12		367,740		215,189		132,387			(152,551)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/29/2025	84,286		279.24738000000002	531,920			86,218		8,943			(264,499)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/11/2025	54,196		295.01078999999999	431,480			11,854		5			(214,555)				0/0

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MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2025	01/16/2026	39,397		278.82877000000002		310,800		169,915		156,353			(140,885)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/03/2025	66,768		295.47000000000003	445,500			2,475		7			(223,988)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2025	90,311		288.44054999999997	656,048			131,570		21,982			(326,222)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/17/2025	43,595		284.61520000000002	337,500			100,137		51,202			(167,823)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2025	03/13/2026	78,943		280.29000000000002		501,670		351,445		313,339			(150,225)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/24/2025	66,910		283.82596000000001	460,310			145,428		77,468			(228,890)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/03/2025	04/02/2026	64,755		279.68950000000001		424,800		321,818		337,556			(102,982)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2025	70,798		290.20999999998	467,620			102,774		10,818			(232,525)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2025	01/02/2026	51,607		283.38013999998		293,460		150,388		95,116			(143,072)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/14/2025	70,156		284.02555999998	510,000			190,549		117,862			(253,599)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/05/2025	71,386		290.7063	422,094			77,170		9,480			(211,632)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/07/2025	60,720		286.95830000000001	372,360			131,963		48,728			(185,157)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2025	03/20/2026	80,159		280.96404000000001		576,300		414,809		314,167			(161,491)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2025	02/20/2026	68,337		284.65679999998		477,750		309,677		162,171			(168,073)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2025	03/27/2026	69,825		282.36496		411,600		304,177		238,489			(107,423)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2025	01/23/2026	58,035		283.74137999999999		387,750		221,265		130,991			(166,485)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2025	02/27/2026	78,862		286.05095999998		488,320		323,311		183,544			(165,009)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/19/2025	39,960		283.05666000000002	261,143			122,680		92,029			(129,854)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2025	78,301		294.32747999998	499,100			23,310		8			(248,179)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/21/2025	61,231		283.65606000000002	401,940			157,905		99,641			(199,866)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2025	73,278		289.02069	489,720			69,960		8,354			(243,515)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/12/2025	61,821		286.88261999997	385,860			173,849		73,264			(191,870)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2025	03/06/2026	73,490		283.02999999997		472,160		321,691		208,720			(150,469)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2025	02/06/2026	98,315		283.02282000000002		660,800		399,385		221,670			(261,415)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/09/2026	35,962		282.33999999997		228,260		121,401		109,314			(106,859)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/26/2025	101,253		289.95551999998	725,700			173,450		22,741			(360,856)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/26/2025	41,614		283.27643999998	272,226			134,228		88,937			(136,490)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/31/2025	75,835		284.43	507,400			170,063		123,444			(252,306)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/10/2025	58,308		288.96872000000002	328,990			91,286		26,437			(163,591)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2025	02/13/2026	65,252		284.00542000000002		448,800		279,884		126,570			(168,916)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	07/31/2026	64,218		291.81151999997	591,480			320,927		138,029			(147,058)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2025	12/31/2026	42,063		281.69		383,180		290,031		210,592			(93,149)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2025	02/12/2027	33,150		284.57513999998		308,750		250,647		139,039			(58,103)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2025	02/05/2027	36,166		283.02282000000002		340,930		273,493		172,934			(67,437)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/24/2026	52,661		289.50592	469,680			250,324		115,517			(116,775)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/18/2026	48,115		291.08062999999	438,200			267,254		98,626			(108,948)				0/0

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MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/08/2026	53,525		295.74545000000001	496,120			212,818		46,438			(123,859)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/26/2026	39,710		292.33737000000002	375,840			185,855		63,516			(93,444)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/12/2026	28,705		293.62646999999998	279,720			132,944		44,183			(69,546)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/20/2026	32,023		283.08818000000002	305,123			212,496		148,062			(75,862)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2025	03/19/2027	32,631		282.09467999999998		305,440		262,645		196,302			(42,795)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2025	04/09/2027	26,593		271.16000000003		233,280		208,182		293,582			(25,098)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2025	01/15/2027	13,842		283.05772000000002		118,950		91,990		70,684			(26,960)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/27/2026	51,903		285.67	477,448			337,099		211,793			(118,706)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/13/2026	22,450		286.02573999999998	203,520			139,780		88,367			(50,600)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/15/2026	51,686		295.47786000000002	501,840			220,117		46,776			(125,287)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/30/2026	52,203		284.71499999997	483,960			323,083		235,701			(120,325)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/21/2026	45,626		289.31	427,680			244,389		109,767			(106,333)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/04/2026	32,574		286.36739999998	348,928			206,950		110,606			(87,112)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/22/2026	38,006		293.42198000000002	366,240			164,403		41,571			(91,560)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/05/2026	36,623		294.29000000002	344,520			160,429		38,673			(85,657)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/29/2026	37,369		294.56	349,800			160,184		40,673			(87,329)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/06/2026	36,991		285.81389999999	346,620			234,730		134,327			(86,179)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/23/2026	40,636		284.39532000000003	380,480			250,343		156,795			(94,597)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/03/2025	04/02/2027	31,658		280.25		285,120		250,655		236,166			(34,465)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/07/2026	50,415		286.32772	429,120			236,959		139,881			(106,691)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2025	03/25/2027	28,500		280.95875999998		261,600		227,416		182,940			(34,184)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2025	01/22/2027	31,656		283.74137999999999		297,000		233,503		153,606			(63,497)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/24/2026	34,208		283.56	311,661			232,885		162,570			(77,915)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/18/2026	22,632		283.05666000000002	208,640			153,327		114,878			(51,873)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2025	02/19/2027	19,275		285.8		177,100		146,077		86,898			(31,023)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/08/2027	26,705		280.64596		261,000		200,160		172,306			(60,840)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/02/2026	39,709		290.69	374,900			235,857		102,599			(93,210)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/25/2026	34,666		290.53775999999999	338,350			209,610		79,673			(84,123)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/28/2026	45,252		278.96868999998	419,200			243,574		106,202			(104,224)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/18/2026	44,169		293.40311000003	406,350			197,562		65,163			(101,588)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2025	03/12/2027	44,294		280.29000000002		400,520		340,552		288,949			(59,968)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/10/2026	41,404		295.30847999997	437,880			224,955		51,354			(108,869)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/02/2026	39,117		295.47000000003	371,200			187,651		38,455			(92,800)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2025	03/05/2027	52,291		283.02999999997		479,520		403,113		279,523			(76,407)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/14/2026	34,667		285.72575999998	360,000			202,253		108,452			(89,505)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/16/2026	24,413		286.9128	230,300			149,315		84,250			(57,259)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/09/2026	30,725		286.67304000001	288,640			184,365		107,372			(71,764)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/17/2026	48,342		293.74	455,820			238,554		68,095			(113,329)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2025	01/29/2027	19,735		282.83688000001		183,120		145,138		98,375			(37,982)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/11/2026	46,189		290.17989	431,212			258,846		105,848			(107,211)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2025	02/26/2027	26,405		284.90904		248,250		206,307		136,048			(41,943)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/11/2026	29,688		286.59631000000002	271,150			196,658		111,351			(67,415)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/01/2026	28,977		293.52618000000001	273,700			114,765		32,610			(68,331)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/04/2026	29,999		286.46591999999998	284,660			203,720		115,348			(70,774)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	154		19178	64,020			7,915		100,843			(31,834)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/14/2025	4,339		275.49	26,880			10,043		26,828			(13,366)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/26/2025	8,578		278.80092000000002	54,864			27,052		42,984			(27,508)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2025	03/20/2026	4,335		276.82		27,000		19,434		31,579			(7,566)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/05/2025	2,828		283.63837000000001	16,880			7,281		8,322			(8,394)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2025	02/13/2026	22,256		281.66246999999998		149,940		93,507		95,788			(56,433)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/29/2025	12,946		285.27444000000003	84,730			13,734		12,485			(42,132)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/21/2025	6,147		276.13	38,131			14,980		38,394			(18,961)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/29/2025	7,697		284.98887999999999	51,480			8,344		7,936			(25,599)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/19/2025	5,367		281.67138999999997	32,985			15,496		25,891			(16,402)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2025	02/20/2026	11,731		279.81623999999999		80,190		51,979		61,813			(28,211)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/24/2025	7,133		280.05977999999999	44,000			13,901		25,951			(21,879)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2025	01/16/2026	9,583		280.11		60,480		33,065		40,317			(27,415)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/21/2025	11,208		275.57774000000001	72,416			28,449		73,869			(36,009)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2025	9,814		284.41000000000003	63,000			12,635		12,111			(31,327)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2025	5,608		284.12558999999999	36,736			7,367		7,337			(18,267)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2025	6,988		285.0147	46,000			10,110		8,335			(22,874)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/24/2025	8,560		279.50022000000001	54,960			17,364		33,444			(27,329)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/05/2025	11,598		284.58429999999998	72,567			13,267		14,398			(36,384)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/05/2025	4,569		284.3	29,172			5,333		6,026			(14,626)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/07/2025	6,851		277.40231999999997	43,510			15,420		39,498			(21,635)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2025	04/10/2026	5,538		272.69560000000001		29,100		22,812		55,074			(6,288)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/31/2025	15,091		278.87	94,500			31,673		74,585			(46,990)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2025	11,530		284.7294	77,550			17,044		14,560			(38,562)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/10/2025	14,219		283.04768000000001	82,800			22,975		37,559			(41,173)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2025	02/27/2026	15,548		282.25745999999998		100,760		66,712		65,807			(34,048)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/12/2025	8,141		282.96674999999999	52,670			23,730		29,398			(26,190)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2025	03/06/2026	17,037		276.97656999999998		112,330		76,533		139,816			(35,797)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/17/2025	5,658		283.46785999999997	33,760			10,017		13,092			(16,787)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2025	02/13/2026	5,299		280.81493999999998		37,950		23,667		24,735			(14,283)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/12/2025	4,955		282.96674999999999	32,060			14,445		17,894			(15,942)				0/0

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RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/09/2026	5,725		277.08672000000001		41,280		21,955		35,536			(19,325)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2025	01/30/2026	2,475		282.83999999999997		15,750		9,216		9,679			(6,534)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/17/2025	7,427		283.46785999999997	44,310			13,147		17,183			(22,033)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2025	02/20/2026	5,688		280.94		35,840		23,231		27,039			(12,609)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/03/2025	04/02/2026	32,263		278.53575000001		180,670		136,871		231,434			(43,799)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/19/2025	9,661		281.10861	61,830			29,047		49,325			(30,745)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/26/2025	4,289		280.19632000001	24,744			12,201		18,621			(12,406)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2025	03/27/2026	13,033		276.13359000003		82,440		60,924		102,287			(21,516)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/03/2025	3,887		286.01042000001	18,590			103		2			(9,347)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/03/2025	3,534		282.05766	25,100			139		438			(12,620)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/31/2025	4,312		278.03339	28,680			9,613		23,381			(14,261)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2025	03/13/2026	21,119		275.01		130,500		91,422		179,983			(39,078)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/26/2025	5,721		279.08064000002	36,576			14,954		26,987			(18,288)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2025	01/02/2026	2,502		281.71230000003		15,050		7,713		11,669			(7,337)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/03/2025	12,293		285.75396000001	80,500			20,788		22,413			(40,029)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2025	11,618		285.30948000001	70,950			6,042		7,108			(35,280)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2025	4,929		285.02474000001	30,660			2,611		3,311			(15,246)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2025	18,264		283.29640000001	128,440			5,999		9,632			(63,867)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2025	03/06/2026	6,162		277.53219000001		39,100		26,640		48,513			(12,460)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2025	4,917		283.58112	33,880			1,582		2,291			(16,847)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/09/2026	2,147		278.48192		14,040		7,467		11,709			(6,573)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/03/2025	04/02/2026	6,525		277.14999999998		40,500		30,682		51,888			(9,818)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/10/2025	4,977		281.92	31,500			8,740		15,485			(15,663)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2025	03/20/2026	26,009		276.26636000002		168,480		121,269		197,651			(47,211)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2025	01/23/2026	4,597		280.35809999998		35,490		20,252		23,362			(15,238)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2025	2,450		287.32366000002	13,860			1,980		1,251			(6,892)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/08/2025	19,499		281.83787999998	139,150			14,527		31,773			(69,193)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/08/2025	7,799		281.83787999998	50,380			5,259		12,709			(25,052)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2025	4,201		283.89634000001	30,360			4,337		5,176			(15,097)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2025	04/10/2026	24,738		272.154		135,340		106,098		254,886			(29,242)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	6,298		284.00285000002	44,640			5,519		6,098			(22,197)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	5,248		284.57371000001	35,850			4,432		4,366			(17,827)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2025	01/23/2026	9,547		281.77404999999		66,960		38,210		42,287			(28,750)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2025	01/02/2026	3,574		283.9615		18,200		9,327		13,168			(8,873)				0/0

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RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/05/2025	12,019		281.94162999999998	81,260			35,049		43,341			(40,407)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/14/2025	6,509		276.59195999999997	37,260			13,921		35,936			(18,528)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/26/2025	15,673		284.94564000000003	110,250			26,351		20,190			(54,822)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/26/2025	5,921		284.94564000000003	41,650			9,955		7,627			(20,711)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2025	03/27/2026	8,326		275.30435999999997		56,120		41,473		69,437			(14,647)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/26/2025	7,509		280.47744	43,302			17,704		30,316			(21,651)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2025	02/06/2026	13,402		282.39999999998		85,500		51,676		49,682			(33,824)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2025	01/30/2026	14,144		282.83999999997		90,000		52,665		55,308			(37,335)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2025	01/16/2026	4,969		280.39010999999999		30,800		16,838		20,310			(13,962)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/07/2025	9,014		278.79072000000002	51,750			18,340		44,758			(25,733)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2025	03/13/2026	4,005		275.01		24,750		17,339		34,135			(7,411)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/11/2025	12,330		282.98673000000002	79,800			2,192		3,134			(39,681)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/11/2025	5,989		280.43729999999999	46,240			1,270		5,696			(22,993)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2025	02/06/2026	6,701		282.39999999998		42,750		25,838		24,841			(16,912)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/25/2025	10,644		279.279	81,600			5,380		27,243			(40,576)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2025	02/27/2026	2,827		282.54000000002		18,000		11,918		11,645			(6,082)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/25/2025	5,677		282.10000000002	35,840			2,363		6,749			(17,822)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/03/2025	5,620		286.04000000002	36,160			9,338		9,759			(17,981)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/06/2026	9,374		276.84696000002	83,460			56,519		86,120			(20,750)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/01/2026	8,053		285.41512999999998	68,770			28,836		29,472			(17,169)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/27/2026	4,291		279.08064000002	37,416			26,417		33,841			(9,303)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/18/2026	5,294		282.89308	46,950			22,827		27,516			(11,738)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/18/2026	6,705		282.60962000001	60,420			29,375		35,628			(15,105)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2025	03/05/2027	8,700		277.53219000001		75,120		63,150		90,324			(11,970)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/28/2026	4,548		284.98887999999999	41,470			24,096		21,928			(10,311)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/28/2026	10,496		284.98887999999999	95,700			55,606		50,602			(23,794)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/20/2026	8,677		275.57774000001	75,816			52,800		82,785			(18,850)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/06/2026	6,129		274.90320000003	60,180			40,754		62,786			(14,962)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/03/2025	04/02/2027	9,063		276.87285000003		78,500		69,011		95,567			(9,489)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/25/2026	2,786		280.65429	32,320			20,022		17,908			(8,036)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2025	03/12/2027	7,647		281.61023999998		45,150		38,390		59,065			(6,760)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/11/2026	7,010		284.97881999998	60,480			36,305		32,902			(15,037)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/11/2026	8,062		284.12558999999	72,588			43,573		40,283			(18,047)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/15/2026	6,598		286.62308999999	58,520			25,668		21,251			(14,610)				0/0

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RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/12/2026	1,766		281.98752000000002	16,100			7,652		9,645			(4,003)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/12/2026	6,003		281.98752000000002	54,740			26,017		32,792			(13,610)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/23/2026	1,783		276.98219999999998	17,750			11,679		15,246			(4,413)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/04/2026	6,326		284.01569999999998	56,682			33,618		33,171			(14,151)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/04/2026	6,326		284.86860000000001	54,324			32,220		31,177			(13,562)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2025	01/15/2027	12,067		280.11		104,380		80,722		86,299			(23,658)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/04/2026	3,889		282.22442000000001	34,760			24,876		25,852			(8,642)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2025	12/31/2026	4,646		280.58769999999998		40,950		30,995		37,985			(9,955)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/30/2026	6,108		278.31225999999998	53,890			35,976		51,908			(13,398)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2025	01/15/2027	7,453		279.82988999999998		65,310		50,508		54,199			(14,802)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/20/2026	2,531		275.85386999999997	21,798			15,181		23,774			(5,420)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/08/2026	5,573		287.83	48,640			20,865		18,550			(12,143)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/11/2026	2,478		282.68349999999998	22,190			16,094		16,965			(5,517)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/26/2026	3,200		282.38733000000002	27,810			13,752		19,289			(6,914)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2025	02/05/2027	9,523		282.39999999998		82,890		66,494		62,402			(16,396)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/26/2026	3,200		278.14728000000002	34,110			16,868		25,944			(8,481)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/27/2026	8,224		279.63936000000001	69,690			49,204		62,727			(17,327)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/08/2027	5,009		279.04000000002		42,980		32,961		40,597			(10,019)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/16/2026	5,658		283.75047999998	46,720			30,291		32,102			(11,616)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/03/2025	04/02/2027	9,425		276.87285000003		81,640		71,771		99,389			(9,869)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/13/2026	4,701		276.86745000002	37,180			25,536		40,030			(9,244)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2025	02/12/2027	6,006		280.81493999998		56,610		45,957		44,972			(10,653)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2025	03/19/2027	6,502		277.37364000002		54,000		46,434		62,099			(7,566)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/02/2026	3,512		286.89812000001	29,900			18,811		17,395			(7,434)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/29/2026	3,898		282.56400000002	32,340			14,809		19,606			(8,074)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/29/2026	8,149		283.97399999999	63,020			28,859		36,526			(15,733)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/22/2026	16,815		283.89634000001	158,400			71,105		77,482			(39,600)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2025	01/22/2027	4,243		278.94215000003		45,240		35,568		36,630			(9,672)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/22/2026	7,707		281.61146000002	80,960			36,343		42,711			(20,240)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2025	03/25/2027	2,896		276.13359000003		24,960		21,698		29,863			(3,262)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/02/2026	10,601		283.46935999999	86,400			43,677		50,723			(21,600)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/02/2026	5,301		282.62234000001	45,000			22,749		27,096			(11,250)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/02/2026	7,727		285.75396000001	69,520			43,736		41,475			(17,285)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/11/2026	7,787		282.11700000002	71,720			52,017		55,195			(17,831)				0/0

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RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2025	02/19/2027	7,465		280.65906000000 001		65,310		53,869		57,278			(11,441)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/18/2026	3,145		284.7294	28,890			17,620		15,179			(7,183)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/25/2026	9,404		285.23173000000 003	88,020			54,529		43,858			(21,884)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	07/31/2026	2,464		285.02474000000 001	21,210			11,508		12,156			(5,273)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	07/31/2026	5,985		285.30948000000 001	50,830			27,579		28,891			(12,638)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/09/2026	6,043		283.61151999999 998	48,110			30,730		36,125			(11,961)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2025	02/26/2027	1,060		282.25745999999 998		9,360		7,779		7,427			(1,581)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/17/2026	10,185		283.58112	93,960			49,174		52,011			(23,361)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/17/2026	7,024		283.58112	64,800			33,913		35,870			(16,111)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/14/2026	1,399		286.57172000000 003	11,680			6,562		5,775			(2,904)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/21/2026	5,601		285.32438999999 999	50,240			28,709		26,409			(12,491)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/21/2026	6,301		284.18194999999 997	59,760			34,149		32,342			(14,858)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2025	04/09/2027	9,231		271.61239999999 998		74,000		66,039		117,936			(7,961)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/07/2026	3,191		280.42728	30,240			16,698		21,155			(7,518)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/07/2026	11,699		282.12	101,970			56,308		68,884			(25,352)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/24/2026	5,718		281.03356000000 002	44,272			33,082		40,124			(11,068)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2025	01/22/2027	6,719		279.50853000000 001		69,730		54,822		56,190			(14,908)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/14/2026	7,347		284.28827999999 999	68,670			38,580		36,121			(17,073)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/18/2026	3,936		281.10861	34,199			25,133		31,977			(8,503)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2025	03/25/2027	10,499		275.85718000000 003		91,930		79,917		109,768			(12,013)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/23/2026	9,630		279.22044	85,860			56,493		71,846			(21,347)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/05/2026	2,466		282.87684000000 002	21,630			10,072		11,789			(5,378)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2025	02/26/2027	5,654		282.25745999999 998		49,920		41,486		39,611			(8,434)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/05/2026	8,455		284.85896000000 002	66,960			31,181		34,285			(16,648)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2025	01/29/2027	4,597		282.83999999999 997		39,910		31,632		31,233			(8,278)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2025	01/29/2027	3,182		281.99148000000 002		28,800		22,826		22,739			(5,974)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2025	03/19/2027	7,225		277.09681999999 998		60,800		52,281		69,997			(8,519)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/18/2026	9,084		285.0147	82,160			50,109		42,943			(20,427)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2025	03/05/2027	4,350		277.81		37,080		31,172		44,531			(5,908)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/04/2026	3,535		281.94162999999 998	32,100			22,973		23,919			(7,981)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/09/2026	6,043		281.63808	53,210			33,987		41,139			(13,229)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2025	12/31/2026	6,433		281.14999999999 998		55,260		41,827		50,921			(13,433)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/10/2026	4,580		280.15402999999 998	46,280			23,776		28,600			(11,506)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/10/2026	8,103		281.85365000000 002	75,210			38,638		44,644			(18,699)				0/0

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RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2025	03/12/2027	6,918		280.23518999999999		44,270		37,642		57,657			(6,628)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/13/2026	6,509		276.86745000000002	51,480			35,357		55,427			(12,799)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/24/2026	2,484		279.279	24,710			13,170		17,766			(6,144)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/24/2026	8,870		282.10000000002	76,750			40,905		52,052			(19,082)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/16/2026	8,841		284.03309999999	72,000			46,681		49,203			(17,901)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/18/2026	7,156		281.67138999999997	60,440			44,417		56,275			(15,027)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/24/2026	3,574		281.87079999999997	26,470			19,779		23,825			(6,618)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	04/30/2027	5,602		286.27051999999998	54,880			33,664		32,948			(9,121)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/21/2027	8,823		279.49155999999999	106,500			70,220		80,436			(17,652)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/19/2027	10,124		275.57774000000001	104,972			83,728		116,517			(17,399)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/27/2027	11,546		285.27444000000003	124,410			89,662		80,523			(20,621)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/26/2027	8,581		279.08064000000002	89,136			71,668		85,286			(14,774)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/24/2027	9,055		285.23173000000003	100,880			75,290		62,054			(16,721)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/10/2027	8,763		284.12558999999999	94,800			69,537		63,360			(15,713)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/14/2027	6,946		286.04926999999998	75,000			46,970		40,617			(12,466)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/11/2027	5,650		282.27064000000001	60,160			39,115		44,086			(9,972)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2025	03/20/2028	7,586		276.54318000000001		78,540		71,224		89,403			(7,316)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/03/2027	7,381		284.3	78,477			57,218		54,520			(13,043)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2025	01/03/2028	3,931		280.58769999999998		41,140		34,509		40,018			(6,631)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2025	02/18/2028	8,887		280.65906000000001		92,500		81,713		85,546			(10,787)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2025	02/04/2028	8,817		282.11759999999998		92,500		80,302		76,250			(12,198)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/12/2027	7,232		276.86745000000002	69,200			54,752		76,348			(11,470)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2025	02/25/2028	7,421		282.54000000002		77,280		68,575		65,606			(8,705)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/10/2027	7,787		282.96674999999999	81,840			66,851		68,446			(13,565)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/17/2027	11,181		285.0147	121,280			89,738		77,539			(20,102)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2025	03/13/2028	7,283		279.13515000000001		61,800		55,648		78,115			(6,152)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/25/2027	3,911		283.51801	38,610			25,599		31,149			(6,400)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2025	01/24/2028	7,072		281.20767000000001		79,000		67,787		67,790			(11,213)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/22/2027	11,413		279.50022000000001	119,680			92,390		107,977			(19,837)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2025	03/06/2028	8,337		277.25438000000003		86,940		77,730		102,779			(9,210)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/01/2027	8,781		285.75396000000001	94,750			71,323		66,399			(15,705)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/27/2027	6,433		281.03356000000002	60,516			50,375		58,272			(10,031)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/28/2027	8,149		283.12799999999999	79,120			50,567		59,543			(13,150)				0/0

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RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/17/2027	8,230		281.67138999999997	82,938			68,280		81,336			(13,747)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/21/2027	8,758		284.75317000000001	93,500			59,211		59,394			(15,555)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2025	03/27/2028	11,947		272.81666999999999		140,910		128,685		164,865			(12,225)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2025	04/11/2028	9,231		266.46719999999999		110,750		102,847		160,212			(7,903)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/02/2027	6,007		282.33999999999997	61,880			41,537		45,906			(10,285)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/05/2027	9,735		277.12464	101,520			79,673		107,692			(16,827)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2025	01/28/2028	5,304		282.83999999999997		54,900		47,309		46,607			(7,591)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/03/2025	04/03/2028	10,875		280.75295		95,700		88,009		114,316			(7,691)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2025	02/11/2028	7,772		281.37995999999998		83,820		73,304		71,590			(10,516)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	07/30/2027	5,633		284.74	59,040			41,036		41,533			(9,786)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/16/2027	7,024		283.58112	76,800			52,396		52,525			(12,730)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/07/2027	8,707		287.54217	91,500			56,715		51,338			(15,208)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/20/2027	6,651		283.89634000000001	75,620			54,014		50,058			(12,534)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/06/2027	13,472		282.12	140,980			98,893		110,557			(23,368)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/15/2027	8,487		284.31572	82,800			63,389		64,713			(13,724)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/03/2027	4,596		282.50720999999999	48,230			39,088		39,555			(7,994)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/13/2027	8,747		284.28827999999999	97,250			68,841		63,081			(16,119)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/04/2027	10,569		285.14211999999998	100,500			64,699		67,626			(16,658)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2025	01/14/2028	6,744		280.39010999999999		68,590		58,226		60,977			(10,364)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/08/2027	7,821		280.5104	86,240			65,470		74,063			(14,294)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/29/2027	6,467		277.75452000000001	69,300			53,942		70,029			(11,487)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/09/2027	8,103		282.42018999999999	86,710			58,601		62,147			(14,372)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/10/2028	4,293		276.52864		48,480		40,977		48,376			(7,503)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/23/2027	10,289		282.10000000000002	106,430			73,292		84,580			(17,641)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2025	03/20/2029	9,753		276.54318000000001		113,130		105,226		128,080			(7,904)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2028	7,703		285.98539	86,020			61,165		60,438			(10,686)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/21/2028	10,234		282.89308	121,220			90,291		96,680			(15,049)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/10/2029	4,293		279.04000000000002		48,960		43,285		49,767			(5,675)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/29/2028	13,296		285.27444000000003	161,500			127,762		115,485			(20,022)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2025	02/13/2029	9,538		280.24991999999997		118,800		107,652		106,428			(11,148)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2025	03/27/2029	14,843		275.30435999999997		176,300		164,828		205,142			(11,472)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2025	01/24/2029	8,487		281.20767000000001		104,880		93,730		94,027			(11,150)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2028	10,515		284.12558999999999	128,670			103,024		93,856			(15,952)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/26/2028	11,145		285.23173000000003	139,840			113,309		95,064			(17,336)				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)
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2028	7,293		286.91000000000003	85,470			61,595		53,917			(10,618)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2025	02/06/2029	10,581		281.83519999999999		125,400		113,032		108,593			(12,368)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2025	03/13/2029	7,283		280.78521000000001		66,800		61,813		83,193			(4,987)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2028	7,769		282.27064000000001	92,620			68,387		74,642			(11,482)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/31/2028	7,545		278.03339	89,250			74,457		92,334			(11,065)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/10/2028	8,887		281.35615999999999	106,250			87,110		95,336			(13,172)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/27/2028	7,863		279.63816000000003	88,022			76,974		87,905			(10,927)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/06/2028	8,435		284.3	101,496			80,960		76,658			(12,600)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/07/2028	11,898		276.84696000000002	140,250			117,676		151,224			(17,387)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/21/2028	10,847		275.57774000000001	125,880			106,826		140,911			(15,606)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/03/2025	04/03/2029	11,600		276.87285000000003		135,360		127,201		158,018			(8,159)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/24/2028	13,197		279.50022000000001	155,400			128,897		145,968			(19,265)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2025	02/21/2029	9,953		280.94		114,520		104,545		109,242			(9,975)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2025	02/27/2029	7,067		282.54000000000002		82,600		75,641		72,940			(6,959)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2025	01/03/2029	5,003		281.43115		56,700		49,856		56,607			(6,844)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2028	3,555		285.77936999999997	36,600			27,375		31,509			(4,537)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/17/2028	9,902		284.31572	110,040			90,745		91,830			(13,642)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/05/2028	3,889		284.48674	42,790			36,723		36,634			(5,305)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/12/2028	12,035		282.96674999999999	141,780			122,358		124,629			(17,577)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/03/2028	9,483		285.75396000000001	115,290			93,969		87,519			(14,293)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/31/2028	9,567		282.28199999999998	108,000			78,889		90,625			(13,407)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2028	10,509		285.03877999999997	123,900			89,947		89,506			(15,402)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/14/2028	8,679		276.04097999999999	96,720			81,616		108,213			(11,991)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/05/2028	6,714		282.05766	78,660			59,346		64,013			(9,765)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/27/2028	10,011		279.63936000000001	114,436			97,651		112,519			(14,197)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2025	04/11/2029	12,184		271.61239999999998		133,320		126,188		189,735			(7,132)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2028	9,153		285.30948000000001	106,080			81,885		81,510			(13,151)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2028	8,429		283.58112	102,960			78,489		77,911			(12,764)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2028	8,051		283.89634000000001	102,580			80,659		74,435			(12,717)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/08/2028	12,763		281.55576000000002	153,360			119,117		129,716			(19,012)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/09/2028	9,056		289.84481	98,280			70,354		63,139			(12,209)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2028	9,796		284.00285000000002	123,200			96,282		88,656			(15,273)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2028	12,578		284.15879999999999	158,400			127,588		112,396			(19,637)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/06/2028	11,273		283.72631999999999	128,000			93,896		98,628			(15,868)				0/0

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RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2025	01/30/2029	6,011		282.83999999999997		69,700		62,491		61,894			(7,209)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/19/2028	8,587		281.67138999999997	97,056			84,226		97,976			(12,032)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2025	03/06/2029	10,875		277.53219000000001		125,400		115,437		147,133			(9,963)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2025	01/16/2029	8,163		280.39010999999999		92,690		82,215		86,149			(10,475)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/11/2028	8,455		281.28710999999998	105,360			79,814		83,703			(13,062)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/25/2028	11,708		282.10000000000002	136,290			104,551		116,660			(16,896)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2025	01/03/2030	5,361		280.86885000000001		66,450		60,035		67,759			(6,415)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2029	8,754		281.42331000000001	120,500			92,657		96,190			(11,971)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/21/2029	10,234		283.17653999999999	129,050			102,716		109,344			(12,813)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/29/2029	15,045		285.27444000000003	197,370			164,385		150,137			(19,575)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2025	03/20/2030	19,868		276.54318000000001		248,050		234,186		279,705			(13,864)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2025	01/16/2030	10,648		280.11		130,800		118,974		125,437			(11,826)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/10/2029	10,309		282.20191999999997	129,340			110,701		119,458			(12,828)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2029	11,917		284.12558999999999	157,862			132,691		121,572			(15,656)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2029	8,682		286.33618000000001	111,250			86,399		78,125			(11,052)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2029	7,416		285.10183999999998	86,940			68,742		73,285			(8,623)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/07/2029	14,422		276.84696000000002	182,000			158,564		199,005			(18,050)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2025	01/10/2030	5,367		279.04000000002		65,400		59,337		67,999			(6,063)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/06/2029	9,138		283.73140000000001	121,186			101,576		96,665			(12,032)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2025	01/24/2030	9,901		281.20767000000001		129,920		118,874		120,450			(11,046)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/03/2029	10,888		285.46791999999999	144,460			123,088		115,228			(14,327)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/19/2029	11,092		281.10861	137,020			122,530		141,386			(13,589)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2025	02/21/2030	13,864		281.22093999999998		169,650		157,831		165,375			(11,819)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2025	02/06/2030	15,519		282.39999999998		193,600		178,324		173,045			(15,276)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/14/2029	10,125		277.41843	116,200			101,683		131,271			(11,524)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2025	03/13/2030	14,565		282.16025999999999		140,400		132,014		173,457			(8,386)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2029	7,822		279.8433	105,600			84,306		98,538			(10,473)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2025	02/13/2030	18,017		280.81493999999998		234,090		216,517		216,161			(17,573)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/27/2029	11,799		279.91872000000001	144,210			127,291		144,640			(14,310)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2025	01/30/2030	8,486		281.99148000000002		108,240		99,284		99,546			(8,956)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/24/2029	14,624		279.77999999997	183,680			158,619		177,218			(18,217)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/31/2029	11,693		283.69200000001	135,960			106,650		120,376			(13,499)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	03/07/2029	2,452		289.60854	26,530			20,460		19,738			(2,753)				0/0

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RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2029	8,758		287.89488	101,500			79,260		77,920			(10,089)				D/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/05/2029	4,240		288.26913999999	43,920			35,295		36,599			(4,361)				D/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/21/2029	13,016		275.02548000000	164,988			145,009		186,167			(16,363)				D/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/17/2029	11,317		284.03099999999	137,920			118,573		120,093			(13,679)				D/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2029	14,325		284.15879999999	194,750			164,444		146,177			(19,315)				D/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/05/2029	5,656		283.63837000000	69,280			61,422		61,753			(6,871)				D/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/12/2029	10,619		282.11700000000	138,000			122,877		125,709			(13,687)				D/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2029	8,801		284.45526000000	113,250			92,586		92,780			(11,232)				D/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/27/2029	8,935		279.91723999999	106,525			95,832		108,779			(10,577)				D/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2029	10,185		283.86583999999	132,530			107,331		106,544			(13,144)				D/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2029	8,751		284.75317000000	116,750			96,791		89,407			(11,579)				D/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/08/2029	14,890		282.40212000000	188,160			154,549		165,388			(18,661)				D/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/03/2025	04/03/2030	21,750		276.04140000000		280,200		266,689		324,245			(13,511)				D/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2025	03/06/2030	19,574		277.25438000000		244,620		229,072		285,652			(15,548)				D/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2029	10,146		284.57371000000	135,140			111,518		102,881			(13,403)				D/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/09/2029	9,056		287.54217	114,140			88,205		82,990			(11,339)				D/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/06/2029	12,682		283.16000000000	158,040			124,354		131,121			(15,674)				D/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/31/2029	8,623		277.47564999997	111,360			96,593		117,264			(11,044)				D/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2025	04/11/2030	23,999		268.36279999999		313,950		300,517		431,586			(13,433)				D/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2025	03/27/2030	13,395		276.13359000000		165,760		157,131		192,311			(8,629)				D/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2025	02/27/2030	7,067		282.54000000000		88,800		82,815		80,573			(5,985)				D/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/11/2029	10,569		282.70346000000	134,700			108,572		112,671			(13,359)				D/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/26/2029	12,538		286.08999999999	165,240			140,160		119,081			(16,388)				D/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/25/2029	13,482		281.81790000000	171,000			139,142		153,368			(16,959)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2025	04/10/2026	1,500		1.006		38,550		30,221		54,079			(8,329)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/24/2025	721		2212	42,720			13,497		32,980			(21,243)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/03/2025	691		2023	29,918			166		53,932			(15,042)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	796		2095	27,438			3,392		32,320			(13,644)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	03/26/2025	03/26/2026	201		2773		13,260		9,763		13,424			(3,497)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2025	659		3037	35,800			1,672		39,779			(17,802)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2025	02/13/2026	687		3204		51,612		32,187		41,980			(19,425)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/12/2025	941		3308	56,110			25,280		29,644			(27,901)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/05/2025	748		2972	47,850			8,748		61,921			(23,991)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2025	704		3100	50,534			11,106		43,509			(25,128)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/26/2025	956		3176	65,850			32,469		56,412			(33,016)				D/0

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S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2025	792		3021	48,840			6,977		55,335			(24,286)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2025	02/27/2026	1,044		3120		56,640		37,501		58,612			(19,139)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/05/2025	691		3322	46,230			19,940		21,709			(22,988)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2025	02/20/2026	1,064		3121		74,481		48,279		74,945			(26,202)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2025	01/23/2026	5,999		383.38		50,600		28,636		77,335			(21,964)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/19/2026	9,027		390.82175999999998		63,000		45,173		78,230			(17,827)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/19/2026	20,118		387.33228000000003		172,380		123,602		217,667			(48,778)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2025	01/23/2026	15,129		384.53014000000002		119,480		67,618		181,976			(51,862)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/19/2026	8,511		395.86212		42,570		30,524		51,500			(12,046)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2025	01/23/2026	10,434		388.36394000000001		65,200		36,899		97,728			(28,301)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/19/2027	4,643		386.94456000000002		56,520		48,534		74,308			(7,986)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2025	01/22/2027	2,869		384.14675999999997		33,000		25,838		49,067			(7,162)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2025	7,260		404.59930000000003	11,200			492		21,683			(5,569)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	03/12/2025	03/12/2026	21,224		436.00596000000002		80,840		56,410		25,086			(24,430)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2025	29,557		416.94170000000003	142,956			6,284		38			(71,085)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	03/12/2025	03/12/2026	8,884		425.06529		69,840		48,735		33,977			(21,105)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/04/2026	2,543		694.21813999999995	27,420			16,263		10,354			(6,846)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/01/2026	7,568		638.19327999999996	110,700			46,418		94,301			(27,637)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2024	07/02/2025	11,033		199.00120000000001	52,690			145		67,769			(26,200)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/21/2025	7,757		206.47627	36,000			5,044		5,569			(17,901)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2024	09/11/2025	14,471		206.89537999999999	72,150			14,271		12,458			(35,877)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/13/2025	15,619		210.43487999999999	82,500			30,598		9,104			(41,023)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2024	09/25/2025	24,981		207.95184	122,720			28,994		17,067			(61,023)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/07/2024	08/07/2025	10,334		203.81962999999999	44,541			4,528		20,665			(22,148)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/09/2024	10/09/2025	17,739		208.37142	87,320			23,989		12,914			(43,420)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/05/2025	17,803		207.20651000000001	91,686			16,624		12,013			(45,591)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/14/2025	9,290		203.71188000000001	47,519			5,744		20,406			(23,629)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/29/2026	4,029		198.38337000000001	23,776			10,843		32,845			(5,911)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2024	09/11/2026	10,612		207.51731000000001	66,990			40,157		43,199			(16,633)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2024	09/25/2026	2,882		208.57632000000001	18,720			11,581		10,744			(4,648)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/09/2024	10/09/2026	8,630		208.37142	56,340			35,937		33,774			(13,988)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2024	06/05/2026	13,463		200.34944999999999	86,238			40,102		98,970			(21,412)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/21/2026	4,363		206.27	28,620			16,332		19,579			(7,106)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2024	05/15/2026	1,985		199.92768000000001	14,116			6,166		14,886			(3,510)				0/0

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SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2024	07/02/2026	2,508		198.40299999999999	17,065			8,568		22,281			(4,237)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/18/2026	5,970		200.69	38,160			18,476		41,758			(9,501)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2024	05/22/2026	3,470		201.11483999999999	23,128			10,325		23,442			(5,750)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/04/2026	10,586		207.20651000000001	71,390			42,167		44,149			(17,749)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/13/2026	6,153		211.49127999999999	39,130			26,838		18,387			(9,715)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/07/2024	08/07/2026	8,858		204.02284	54,234			29,907		49,047			(13,466)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2026	4,503		200.11	28,539			13,545		34,794			(7,086)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/14/2026	6,356		204.32547	42,666			23,937		34,480			(10,593)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2024	05/01/2026	2,785		244.8296	31,780			13,271		46,181			(7,901)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2024	05/22/2026	1,568		257.82623999999998	11,644			5,198		12,923			(2,895)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/13/2025	274		5777	47,424			17,589		10,478			(23,582)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/02/2024	10/02/2025	993		5947	148,857			38,032		3,821			(74,020)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2025	498		5819	72,384			3,182		259			(35,993)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2024	11/26/2025	391		5859	62,077			25,240		7,764			(30,868)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/05/2025	02/05/2026	424		5897		60,500		36,400		10,892			(24,100)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/04/2024	12/04/2025	236		5889	39,004			16,716		4,063			(19,395)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/13/2025	1,201		5853	161,840			60,023		23,557			(80,475)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/14/2025	304		5905	45,810			5,537		263			(22,779)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/12/2025	02/12/2026	395		5817		63,940		39,699		22,550			(24,241)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2025	1,854		5813	274,860			12,082		1,216			(136,675)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/05/2025	438		5935	66,794			12,111		681			(33,214)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/30/2024	10/30/2025	448		5835	58,448			19,429		9,064			(29,063)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/29/2025	01/29/2026	956		5856		135,520		78,929		31,648			(56,591)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/29/2025	01/29/2026	307		5839		46,260		26,943		11,489			(19,317)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/19/2026	1,572		5878		239,010		171,378		52,265			(67,632)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/26/2024	12/26/2025	739		5790	116,960			57,195		32,777			(58,159)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/26/2024	12/26/2025	516		5865	67,440			32,979		12,954			(33,535)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/11/2024	12/11/2025	694		5892	108,773			48,709		12,341			(54,088)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/04/2024	12/04/2025	1,536		5913	234,962			100,698		21,184			(116,836)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/20/2025	02/20/2026	1,618		5888		209,760		134,846		45,593			(74,914)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/21/2025	387		5908	62,721			8,788		493			(31,188)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2024	11/26/2025	1,325		5871	202,644			82,394		23,637			(100,765)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/02/2024	10/02/2025	387		5959	55,798			14,256		1,251			(27,746)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2025	01/23/2026	291		5805		46,070		26,073		13,834			(19,997)				0/0

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SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/05/2025	02/05/2026	1,458		5891		212,420		127,802		39,108			(84,618)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/19/2026	355		5943		42,840		30,718		7,622			(12,122)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/14/2025	896		5928	124,709			15,075		427			(62,012)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2025	01/23/2026	617		5817		93,600		52,971		27,128			(40,629)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/20/2025	02/20/2026	341		5899		42,340		27,219		8,838			(15,121)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/11/2024	12/11/2025	288		5904	43,401			19,435		4,601			(21,581)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/12/2025	02/12/2026	1,614		5835		247,220		153,494		82,879			(93,726)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/21/2025	842		5908	136,350			19,104		1,072			(67,800)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/30/2024	10/30/2025	1,068		5800	156,860			52,143		30,077			(77,999)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/05/2025	1,380		5935	205,902			37,334		2,147			(102,385)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/21/2026	623		5908	137,714			78,586		34,553			(34,192)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/18/2026	294		5703	69,088			33,451		33,320			(17,201)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/05/2025	02/05/2027	560		5886		114,840		91,998		46,987			(22,842)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2026	687		5801	144,280			75,406		56,509			(35,823)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/11/2024	12/11/2026	423		5904	88,900			64,388		30,205			(22,073)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/29/2026	478		5653	90,639			41,335		64,505			(22,535)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2026	677		5692	141,648			67,229		69,249			(35,169)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/30/2024	10/30/2026	655		5829	125,248			83,499		58,108			(31,097)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/26/2026	469		5760	91,341			45,107		42,283			(22,679)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/12/2025	02/12/2027	309		5811		67,860		55,014		38,095			(12,846)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/20/2025	02/19/2027	460		5941		75,060		61,656		31,228			(13,404)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/29/2025	01/29/2027	598		5815		130,550		103,330		63,563			(27,220)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/04/2024	12/04/2026	186		5948	36,531			26,108		10,960			(9,070)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/19/2027	575		5895		114,240		98,099		47,144			(16,141)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2025	01/22/2027	429		5805		91,250		71,446		47,791			(19,804)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/04/2026	522		5923	111,476			65,844		27,912			(27,716)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/02/2024	10/02/2026	236		5906	54,432			34,197		15,339			(13,515)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/21/2026	219		5836	56,407			32,188		16,636			(14,005)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/29/2025	01/29/2027	393		5851		78,890		62,441		36,977			(16,449)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/30/2024	10/30/2026	448		5818	88,062			58,708		41,559			(21,865)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/02/2024	10/02/2026	438		5947	91,624			57,564		23,786			(22,749)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/12/2025	02/12/2027	567		5823		121,110		98,184		67,241			(22,926)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/19/2027	575		5919		107,780		92,552		43,333			(15,228)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/14/2026	372		5928	73,986			41,509		18,378			(18,370)				0/0

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SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2024	11/25/2026	509		5883	104,940			73,804		37,591			(26,091)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/29/2026	177		5664	32,670			14,899		22,834			(8,123)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2026	451		5761	80,158			38,045		33,799			(19,902)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/26/2026	382		5754	75,438			37,253		35,336			(18,730)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/05/2025	02/05/2027	661		5891		133,770		107,163		54,357			(26,607)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/04/2024	12/04/2026	371		5877	85,184			60,879		29,092			(21,150)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/04/2026	623		5941	127,835			75,507		30,691			(31,783)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/26/2024	12/24/2026	739		5836	141,900			105,595		69,547			(35,329)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/13/2026	446		5823	92,040			63,128		41,332			(22,852)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2025	01/22/2027	429		5835		85,250		66,748		43,238			(18,502)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2024	11/25/2026	85		6012	12,820			9,016		3,645			(3,187)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/26/2024	12/24/2026	516		5854	95,010			70,702		45,527			(23,654)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/18/2026	605		5744	129,955			62,922		57,746			(32,355)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/14/2026	490		5940	94,888			53,236		22,895			(23,559)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/13/2026	309		5823	63,720			43,704		28,614			(15,821)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2026	824		5801	173,136			90,487		67,811			(42,987)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/30/2024	10/29/2027	586		5841	134,572			104,653		78,619			(22,285)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/17/2027	657		5755	163,590			107,361		97,275			(27,140)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2024	11/26/2027	577		5877	145,418			116,707		70,948			(24,059)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/26/2024	12/23/2027	773		5819	186,615			154,800		114,754			(30,960)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/12/2027	412		5818	103,872			82,109		59,384			(17,201)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/03/2027	640		5923	165,452			120,301		64,518			(27,424)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/20/2025	02/18/2028	528		5882		121,241		106,808		68,080			(14,433)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/16/2027	790		5790	203,550			138,742		111,676			(33,708)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/13/2027	423		5952	98,150			69,414		38,118			(16,254)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/28/2027	548		5653	126,170			80,416		105,923			(20,913)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/04/2024	12/03/2027	371		5859	104,544			84,649		48,852			(17,312)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/25/2027	399		5754	95,128			63,013		59,707			(15,753)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/20/2027	623		5919	161,357			115,150		62,579			(26,721)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/02/2024	10/01/2027	555		5947	141,801			106,643		55,784			(23,482)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/11/2024	12/10/2027	558		5886	145,464			118,714		68,727			(24,089)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/12/2025	02/11/2028	601		5835		148,400		129,663		96,904			(18,737)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/05/2025	02/04/2028	780		5886		191,820		166,373		100,772			(25,447)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/17/2028	524		5884		128,960		116,807		67,807			(12,153)				0/0

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SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/29/2025	01/28/2028	410		5851		98,880		85,129		57,604			(13,751)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2025	01/21/2028	549		5846		128,320		109,754		78,842			(18,566)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/11/2027	608		5686	153,475			99,696		98,995			(25,415)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/29/2025	01/29/2029	546		5851		151,680		135,889		97,927			(15,791)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2024	11/24/2028	696		5865	202,007			172,080		115,726			(25,078)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/05/2028	791		5941	226,493			180,264		107,227			(28,079)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/19/2029	642		5895		178,600		166,000		104,513			(12,600)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/05/2025	02/05/2029	933		5880		266,750		240,258		158,003			(26,492)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2028	927		5813	259,848			197,912		162,723			(32,214)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2028	694		5669	201,960			148,980		149,324			(25,038)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/26/2028	486		5754	132,132			98,737		94,105			(16,381)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/13/2028	446		5829	124,696			105,138		80,375			(15,459)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/14/2028	490		5946	132,762			103,663		64,664			(16,459)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/20/2028	761		5761	213,752			158,850		144,596			(26,499)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	10/02/2024	10/02/2028	707		5953	204,078			166,198		97,594			(25,300)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/11/2024	12/11/2028	660		5904	190,086			163,917		103,067			(23,565)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/30/2028	796		5658	207,090			150,920		186,531			(25,673)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	10/30/2024	10/30/2028	827		5835	220,848			184,090		146,266			(27,379)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/21/2028	825		5931	238,679			187,510		113,224			(29,590)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/04/2024	12/04/2028	490		5995	124,990			107,183		62,189			(15,495)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/12/2025	02/12/2029	704		5835		198,850		180,055		140,723			(18,795)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/20/2025	02/20/2029	988		5864		271,150		247,007		170,937			(24,143)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2025	01/23/2029	583		5817		165,240		147,358		112,930			(17,882)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/26/2024	12/26/2028	928		5836	247,482			215,953		168,452			(30,681)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/26/2029	521		5783	150,000			119,671		113,337			(14,877)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	10/30/2024	10/30/2029	1,154		5829	345,050			299,106		239,125			(34,221)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/11/2024	12/11/2029	1,252		5910	390,498			347,490		227,237			(38,729)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2024	11/26/2029	1,155		5888	354,008			312,109		214,519			(35,110)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/20/2025	02/20/2030	1,158		5864		346,664		321,970		230,883			(24,694)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/26/2024	12/26/2029	1,684		5848	483,728			434,428		344,250			(47,975)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/30/2029	796		5658	227,655			178,257		214,571			(22,578)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2025	01/23/2030	703		5846		207,050		189,125		147,191			(17,925)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/21/2029	1,246		5931	395,900			328,000		206,943			(39,265)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	10/02/2024	10/02/2029	1,027		5971	319,396			271,968		164,789			(31,677)				0/0

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SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/04/2024	12/04/2029	608		5990	174,024			154,190		94,517			(17,259)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2029	1,076		5675	340,876			269,339		267,026			(33,807)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/13/2029	1,064		5823	327,670			286,554		223,660			(32,498)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/20/2029	934		5744	295,704			234,943		217,800			(29,327)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2029	1,133		5801	356,466			288,493		237,946			(35,354)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/14/2029	1,234		5911	389,966			321,588		212,693			(38,676)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/19/2030	1,488		5907		444,400		419,319		274,580			(25,081)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/05/2029	1,178		5935	377,720			316,043		195,582			(37,462)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/29/2025	01/29/2030	1,007		5845		307,390		281,788		209,569			(25,602)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/05/2025	02/05/2030	1,492		5897		453,200		417,192		283,215			(36,008)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/12/2025	02/12/2030	1,374		5823		427,200		394,897		317,040			(32,303)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	02/13/2025	02/13/2026	273		5478		33,900		21,141		25,417			(12,759)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	01/27/2025	01/27/2026	251		5230		31,850		18,375		38,047			(13,475)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	07/05/2024	07/04/2025	281		4959	32,480			270		62,463			(16,285)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/10/2024	10/10/2025	282		4995	35,420			9,828		53,838			(17,613)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	01/10/2025	01/09/2026	482		4923		58,800		31,273		83,868			(27,527)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	09/26/2024	09/26/2025	338		4942	39,440			9,427		56,307			(19,612)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/27/2024	11/27/2025	401		4747	39,140			16,066		67,541			(19,516)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	09/19/2024	09/19/2025	324		4909	34,880			7,666		54,813			(17,344)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/06/2025	03/06/2026	362		5498		47,600		32,431		34,910			(15,169)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/11/2024	12/11/2025	11		44104	21,600			9,673		1,161			(10,741)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/17/2024	07/17/2025	32		41033	19,630			863		31,138			(9,761)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	02/05/2025	02/05/2026	11		44784		19,800		11,913		1,617			(7,887)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/28/2024	08/28/2025	12		40886	21,550			3,434		23,347			(10,716)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	09/18/2024	09/18/2025	17		41628	27,300			5,925		22,954			(13,575)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/16/2024	10/16/2025	26		43035	44,220			12,999		7,235			(21,989)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/21/2024	08/21/2025	17		40890	27,020			3,786		31,695			(13,436)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/16/2024	10/16/2025	37		42905	27,360			8,043		13,708			(13,605)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/24/2024	07/24/2025	20		39655	11,360			718		17,544			(5,649)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/10/2024	07/10/2025	33		39562	21,580			534		35,056			(10,731)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/17/2024	07/17/2025	12		41239	19,800			870		13,330			(9,846)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/10/2024	07/10/2025	13		39523	21,000			519		34,480			(10,442)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/21/2024	08/21/2025	22		41259	13,050			1,828		23,180			(6,489)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/05/2025	03/05/2026	30		42921		20,930		14,203		20,022			(6,728)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/23/2024	10/23/2025	24		42813	13,200			4,134		10,598			(6,564)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	11/26/2024	11/26/2025	16		44950	27,020			10,986		118			(13,436)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/23/2024	10/23/2025	12		42472	20,750			6,499		9,077			(10,318)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/30/2024	10/30/2025	19		41720	11,040			3,670		15,445			(5,490)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	09/18/2024	09/18/2025	12		41711	8,150			1,769		12,941			(4,053)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	11/26/2024	11/26/2025	13		45174	10,320			4,196		53			(5,132)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/24/2024	07/24/2025	13		39894	20,500			1,295		31,571			(10,194)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/30/2024	10/30/2025	14		42142	24,540			8,158		16,029			(12,203)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	02/05/2025	02/05/2026	22		44784		14,800		8,904		2,496			(5,896)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/05/2025	03/05/2026	14		43093		25,080		17,019		14,480			(8,061)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/11/2024	12/11/2025	18		44634	10,240			4,585		530			(5,092)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/28/2024	08/28/2025	27		40968	15,620			2,489		24,009			(7,767)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/31/2024	10/31/2025	43		41722	54,720			18,340		70,020			(27,210)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/17/2024	10/17/2025	97		43153	89,040			26,418		91,885			(44,275)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/06/2025	03/06/2026	113		42962		83,040		56,577		91,652			(26,463)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/07/2024	11/07/2025	85		43248	95,090			33,699		94,136			(47,284)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	02/13/2025	02/13/2026	76		44756		82,620		51,524		67,396			(31,096)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	01/30/2025	01/30/2026	105		44747		106,690		62,431		83,915			(44,259)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	12/19/2024	12/19/2025	106		42554	98,550			46,297		111,574			(49,004)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	01/10/2025	01/09/2026	74		42609		84,010		44,681		101,391			(39,329)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	09/26/2024	09/26/2025	169		19572	76,160			18,203		110,109			(37,871)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/24/2024	10/24/2025	124		20435	43,250			13,664		62,114			(21,506)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/27/2025	03/27/2026	212		19878		82,740		61,146		114,734			(21,594)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	07/05/2024	07/03/2025	118		20005	53,520			297		86,306			(26,909)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	12/19/2024	12/19/2025	147		21469	54,870			25,777		66,274			(27,284)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/14/2024	11/14/2025	110		20959	40,480			15,124		53,323			(20,129)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/21/2024	11/21/2025	159		20637	70,290			27,614		93,735			(34,952)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/20/2025	03/20/2026	152		19658		60,000		43,187		83,383			(16,813)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	01/03/2025	01/02/2026	136		21177		53,360		27,345		63,734			(26,015)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/07/2024	11/07/2025	175		20869	104,340			36,978		136,273			(51,883)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	07/18/2024	07/18/2025	162		19902	62,080			2,899		110,273			(30,869)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/17/2024	10/17/2025	183		20211	71,410			21,188		103,381			(35,509)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	08/22/2024	08/22/2025	190		19511	80,660			11,523		132,404			(40,108)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	01/10/2025	01/09/2026	125		21056		71,760		38,166		90,448			(33,594)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/27/2024	11/26/2025	164		20807	71,740			29,330		94,693			(35,870)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	07/05/2024	07/03/2025	1,000		1.004	27,100			151		44,889			(13,625)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	03/20/2025	03/20/2026	2,000		0.999		35,600		25,624		44,254			(9,976)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	03/06/2025	03/06/2026	1,600		0.999		38,560		26,272		43,010			(12,288)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	02/06/2025	02/06/2026	1,800		0.98899999999999999		30,240		18,277		27,837			(11,963)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	01/24/2025	01/23/2026	1,600		0.97599999999999998		44,480		25,382		44,844			(19,098)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/21/2024	08/21/2025	369		2184	11,120			1,558		922			(5,529)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/05/2025	03/05/2026	238		2076		6,450		4,377		7,245			(2,073)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/18/2024	12/18/2025	314		2227	9,100			4,250		1,897			(4,525)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	12/05/2024	12/05/2025	793		2403	42,560			18,357		15,525			(21,163)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/27/2024	11/26/2025	536		2431	28,080			11,480		8,361			(14,040)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	12/19/2024	12/19/2025	630		2261	21,140			9,931		16,569			(10,512)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	01/24/2025	01/23/2026	953		2289		48,180		27,493		32,710			(20,687)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/06/2025	03/06/2026	1,161		2095		52,080		35,483		63,507			(16,597)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	04/02/2025	04/02/2026	235		2964		10,360		7,827		11,821			(2,533)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/21/2024	08/21/2025	229		3069	9,660			1,353		4,344			(4,803)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/28/2024	08/28/2025	196		3044	7,800			1,243		8,039			(3,879)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/21/2024	08/21/2025	164		2953	34,750			4,869		21,574			(17,280)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/07/2024	08/07/2025	278		2945	10,640			1,082		21,495			(5,291)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	01/15/2025	01/15/2026	156		3199		9,200		5,004		1,417			(4,196)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/18/2024	12/18/2025	289		3122	12,330			5,759		4,745			(6,131)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	04/02/2025	04/02/2026	168		2976		26,200		19,794		26,617			(6,406)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/31/2024	07/31/2025	161		3027	33,100			2,728		7,948			(16,459)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	09/26/2024	09/26/2025	995		3091	68,820			16,449		61,961			(34,221)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/27/2025	03/27/2026	741		2981		42,460		31,378		51,065			(11,082)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	12/19/2024	12/19/2025	580		3149	35,100			16,489		32,310			(17,454)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	09/12/2024	09/12/2025	771		3004	41,630			8,349		49,857			(20,701)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/06/2025	03/06/2026	741		3018		34,320		23,383		38,776			(10,937)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	07/05/2024	07/03/2025	345		2896	20,200			112		35,269			(10,156)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/03/2024	10/03/2025	712		3088	52,360			13,522		48,227			(26,036)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/16/2025	01/16/2026	4,455		381.99160999999998		36,380		19,889		61,845			(16,491)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/08/2024	08/08/2025	7,651		387.77838000000003	36,540			3,815		50,793			(18,170)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/01/2024	08/01/2025	18,108		381.04	150,420			12,810		231,555			(74,797)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	10/09/2024	10/09/2025	8,044		389.61917999999997	53,320			14,648		53,850			(26,514)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/16/2025	01/16/2026	12,054		386.57092999999998		74,520		40,740		126,178			(33,780)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/29/2024	08/29/2025	21,569		384.43518	185,920			30,135		213,764			(92,449)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	11/21/2024	11/21/2025	9,373		380.63319000000001	96,840			38,044		134,333			(48,154)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	07/02/2024	07/02/2025	5,057		385.13350000000003	22,800			63		43,262			(11,337)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	07/02/2024	07/02/2025	17,565		375.74	143,880			395		315,236			(71,545)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	07/02/2024	07/02/2025	6,387		380.24887999999999	39,840			109		85,838			(19,811)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/08/2024	08/08/2025	14,510		382.85059999999999	95,700			9,991		160,869			(47,587)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/29/2024	08/29/2025	6,497		392.90122000000002	33,250			5,389		24,030			(16,534)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	11/21/2024	11/21/2025	5,988		387.54680999999999	41,860			16,445		53,359			(20,815)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/01/2024	08/01/2025	4,986		390.56599999999997	22,800			1,942		21,347			(11,337)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/16/2025	01/16/2026	14,151		376.64906999999999		154,980		84,728		259,797			(70,252)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/08/2024	08/08/2025	19,258		378.30187999999998	166,440			17,376		299,060			(82,763)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/29/2024	08/29/2025	4,678		389.43783999999999	29,880			4,843		27,532			(14,858)				0/0

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	10/09/2024	10/09/2025	17,645		383.83848	163,200			44,835		195,047			(81,152)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/01/2024	08/01/2025	13,384		385.61248000000001	84,660			7,210		112,389			(42,097)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	11/21/2024	11/21/2025	15,882		392.53998000000001	81,130			31,873		91,988			(40,342)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	10/09/2024	10/09/2025	12,455		393.85836	62,880			17,275		52,565			(31,267)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	05/01/2024	05/01/2026	2,175		368.62578000000002	22,880			9,554		55,973			(5,689)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	05/08/2024	05/08/2026	5,117		370.92869999999999	57,950			24,756		122,018			(14,408)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	08/08/2024	08/07/2026	4,485		380.19718	49,300			27,223		78,116			(12,257)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	08/01/2024	07/31/2026	3,412		379.13479999999998	42,640			23,136		61,726			(10,601)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	06/05/2024	06/05/2026	3,458		376.66181999999998	37,440			17,410		67,423			(9,296)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	10/09/2024	10/09/2026	5,709		385.38	67,100			42,800		83,394			(16,660)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	01/16/2025	01/15/2027	2,883		378.17550999999997		37,620		29,093		57,501			(8,527)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	06/13/2024	06/12/2026	5,053		375.25797999999998	58,710			27,903		104,104			(14,597)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	08/29/2024	08/28/2026	3,378		386.35928000000001	37,050			21,528		46,203			(9,212)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	07/02/2024	07/02/2026	5,323		375.74	59,600			29,923		108,406			(14,798)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	11/21/2024	11/20/2026	2,864		382.55363999999997	35,750			24,897		47,822			(8,888)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	SG-	07/17/2024	07/17/2025	293		3083	14,040			617		2			(6,981)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	SG-	07/24/2024	07/24/2025	167		2974	8,900			562		11,964			(4,426)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	SG-	07/17/2024	07/17/2025	163		2997	31,150			1,369		12,590			(15,489)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	12/18/2024	12/18/2025	9,591		413.23660000000001	93,100			43,481		68,374			(46,294)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	10/23/2024	10/23/2025	28,544		435.91615999999999	110,400			34,576		6,702			(54,897)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	12/18/2024	12/18/2025	27,764		427.49979999999999	119,900			55,997		57,929			(59,621)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	10/23/2024	10/23/2025	12,907		421.00959999999998	117,000			36,643		26,382			(58,179)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	12/27/2024	12/26/2025	2,071		240.67580000000001	5,800			2,860		9,141			(2,908)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	01/10/2025	01/09/2026	1,209		244.73506		3,960		2,106		5,996			(1,854)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	03/13/2025	03/13/2026	1,817		272.37869999999998		6,350		4,448		8,894			(1,902)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	TRU-	04/10/2025	04/10/2026	18		38921		48,650		37,824		89,560			(10,826)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	TRU-	04/10/2025	04/10/2026	35		38406		25,340		19,701		33,678			(5,639)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	02/21/2025	02/20/2026	113		43775		117,110		75,911		116,889			(41,199)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	11/27/2024	11/26/2025	72		44946	68,800			28,128		50,491			(34,400)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	11/21/2024	11/21/2025	105		43607	95,220			37,408		87,365			(47,348)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	07/25/2024	07/25/2025	90		39815	73,080			4,818		115,861			(36,339)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TRU-	08/07/2024	08/07/2025	295		1944	9,060			921		13,735			(4,505)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TRU-	08/07/2024	08/07/2025	246		2143	21,200			2,155		7,156			(10,542)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	03/13/2025	03/13/2026	1,254		1984		48,250		33,802		64,459			(14,448)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	08/22/2024	08/22/2025	977		2129	49,140			7,020		49,978			(24,435)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	07/11/2024	07/11/2025	894		2091	42,560			1,169		53,965			(21,163)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	02/27/2025	02/27/2026	1,028		2189		40,700		26,947		41,852			(13,753)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	08/08/2024	08/08/2025	1,247		2093	56,680			5,917		71,550			(28,184)				D/0

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/28/2024	08/28/2025	6,241		392.26139999999998	33,360			5,316		25,160			(16,588)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	02/05/2025	02/05/2026	6,974		396.04422		33,750		20,306		37,295			(13,444)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/14/2024	11/14/2025	9,692		385.20593000000002	67,340			25,160		101,880			(33,485)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/24/2024	10/24/2025	21,418		388.30506000000003	175,130			55,330		168,842			(87,084)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/07/2024	08/07/2025	7,686		385.63126	38,280			3,891		65,184			(19,035)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/10/2024	10/10/2025	8,043		389.64951000000002	53,320			14,795		53,851			(26,514)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	02/26/2025	02/26/2026	5,666		390.97782000000001		41,140		27,125		46,880			(14,015)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/07/2024	08/07/2025	14,311		380.72597000000002	97,200			9,880		187,993			(48,333)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	02/26/2025	02/26/2026	10,302		396.41345999999999		53,600		35,341		56,639			(18,259)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/26/2024	11/26/2025	7,268		388.72734000000003	50,960			20,720		59,545			(25,340)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/24/2024	10/24/2025	17,289		396.83071999999999	84,420			26,671		55,384			(41,978)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/10/2024	10/10/2025	17,384		383.86836	160,800			44,618		191,990			(79,958)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2024	09/11/2025	5,181		389.10816	36,800			7,279		33,322			(18,299)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/12/2024	09/12/2025	21,690		386.49545999999998	192,360			38,578		182,728			(95,652)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/10/2024	10/10/2025	12,195		393.88902000000002	62,040			17,214		51,549			(30,850)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/17/2024	10/17/2025	15,716		388.14	134,200			39,818		123,623			(66,731)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/02/2024	10/02/2025	17,972		398.05878000000001	93,100			23,787		41,284			(46,294)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/02/2024	10/02/2025	20,796		389.10050999999999	183,870			46,978		143,441			(91,430)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/26/2024	11/26/2025	9,863		393.35046	52,060			21,167		53,785			(25,887)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	02/05/2025	02/05/2026	5,683		390.62425999999999		38,720		23,296		46,403			(15,424)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/12/2024	09/12/2025	11,620		395.40267	60,300			12,093		33,177			(29,984)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/26/2024	11/26/2025	14,276		384.87473999999997	124,850			50,763		156,300			(62,082)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/22/2024	08/22/2025	9,647		386.98176999999998	66,600			9,514		73,403			(33,117)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/22/2024	08/22/2025	22,684		382.76294000000001	200,100			28,586		257,019			(99,500)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/22/2024	08/22/2025	8,344		391.20060000000001	44,480			6,354		37,597			(22,118)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/13/2024	11/13/2025	13,078		391.49567999999999	63,000			23,365		81,478			(31,327)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/28/2024	08/28/2025	21,583		384.18543	186,750			29,757		218,344			(92,862)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	07/10/2024	07/10/2025	21,038		381.40078	164,000			4,055		259,162			(81,549)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/16/2024	10/16/2025	15,701		388.51	134,810			39,628		119,138			(67,035)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	07/10/2024	07/10/2025	13,412		383.68234000000001	91,290			2,257		134,659			(45,394)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/13/2024	11/13/2025	9,416		385.76087999999999	65,160			24,166		94,867			(32,401)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/16/2024	10/16/2025	16,473		396.66870999999998	87,040			25,586		51,146			(43,281)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2024	09/11/2025	11,657		394.51244000000003	58,950			11,660		37,676			(29,313)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/13/2024	11/13/2025	12,555		381.93768	108,480			40,233		164,815			(53,942)				0/0

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/17/2024	10/17/2025	4,895		391.63326000000001	34,200			10,147		27,447			(17,006)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/14/2024	11/14/2025	12,835		390.93248	62,230			23,251		84,478			(30,944)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/28/2024	08/28/2025	4,681		389.18484000000001	30,240			4,818		28,283			(15,037)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	02/26/2025	02/26/2026	20,090		389.81304		156,000		102,857		180,039			(53,143)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/27/2024	11/26/2025	7,253		389.53453999999999	51,520			21,063		55,613			(25,760)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/02/2024	10/02/2025	3,081		394.55336999999997	19,920			5,089		11,468			(9,905)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2024	09/11/2025	21,761		385.63398000000001	189,000			37,385		198,154			(93,981)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/14/2024	11/14/2025	12,835		381.38823000000002	111,230			41,558		174,609			(55,309)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	07/10/2024	07/10/2025	5,786		388.62572	28,820			713		29,951			(14,331)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/27/2024	11/26/2025	14,246		385.67394000000002	125,400			51,269		147,376			(62,700)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/16/2024	10/16/2025	4,633		392.39510000000001	31,860			9,365		23,861			(15,842)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/24/2024	10/24/2025	4,903		391.79282999999998	32,870			10,385		27,753			(16,345)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/12/2024	09/12/2025	5,423		389.98088999999999	39,480			7,918		31,740			(19,632)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/17/2024	10/17/2025	16,231		395.90280000001	87,570			25,982		55,881			(43,544)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/27/2024	11/26/2025	9,584		394.16726	51,060			20,875		48,282			(25,530)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/07/2024	08/07/2025	19,081		376.19801000001	169,200			17,199		336,043			(84,135)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	02/05/2025	02/05/2026	16,015		386.75286		137,020		82,438		170,230			(54,582)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	11/14/2024	11/13/2026	4,715		382.15177	54,000			37,088		74,667			(13,426)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	09/12/2024	09/11/2026	6,197		386.88272999999998	73,920			44,372		76,911			(18,378)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	05/30/2024	05/29/2026	3,767		370.89672000000002	42,980			19,601		87,603			(10,686)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	10/02/2024	10/02/2026	7,702		388.71102000000002	94,800			59,559		88,362			(23,537)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	02/05/2025	02/05/2027	3,100		389.07569999999998		33,120		26,532		38,401			(6,588)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	07/10/2024	07/10/2026	4,208		377.97843999999998	52,480			26,924		75,044			(13,030)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	11/13/2024	11/13/2026	4,708		382.32	54,540			37,407		74,038			(13,541)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	10/24/2024	10/23/2026	3,613		388.30506000000003	41,160			27,082		42,888			(10,233)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	05/15/2024	05/15/2026	6,381		373.45	71,760			31,346		120,426			(17,841)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	02/26/2025	02/26/2027	3,091		388.26		36,120		29,976		40,141			(6,144)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2024	09/11/2026	6,217		386.02	73,200			43,880		80,352			(18,174)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	11/27/2024	11/27/2026	8,807		385.67394000000002	106,080			74,897		121,164			(26,374)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	08/22/2024	08/21/2026	7,301		382.37941000000001	89,040			50,880		109,272			(22,138)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	08/07/2024	08/07/2026	4,505		378.08465999999999	50,150			27,655		80,858			(12,452)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	06/26/2024	06/26/2026	1,597		376.34118000000001	17,400			8,593		30,328			(4,320)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	08/28/2024	08/28/2026	3,380		386.10827999999998	37,310			21,649		43,088			(9,264)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	10/10/2024	10/09/2026	5,968		385.41	69,690			44,514		80,695			(17,327)				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)
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	10/16/2024	10/16/2026	2,574		388.51	30,400			19,683		30,337			(7,548)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	10/17/2024	10/16/2026	2,576		388.14	30,300			19,645		30,673			(7,533)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	11/26/2024	11/25/2026	8,825		384.87473999999997	105,060			73,888		125,457			(26,121)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	06/21/2024	06/18/2026	2,332		653.29624000000001	37,180			18,076		22,851			(9,295)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	06/27/2024	06/26/2026	1,445		659.98656000000005	19,200			9,495		11,887			(4,774)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	03/27/2025	03/25/2027	1,293		708.98436000000004		23,280		20,238		9,026			(3,042)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	12/26/2024	12/26/2025	18		43802	28,400			13,888		5,815			(14,122)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2025	01/29/2026	18		44624		12,560		7,315		3,167			(5,245)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/15/2025	01/15/2026	21		43049		14,670		7,980		12,087			(6,690)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2025	01/29/2026	18		44579		32,800		19,103		4,147			(13,697)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	12/26/2024	12/26/2025	14		44192	6,840			3,345		2,028			(3,401)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2024	07/02/2025	23		39332	12,780			35		20,693			(6,355)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/14/2024	08/14/2025	20		40208	29,360			3,549		49,245			(14,599)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/31/2024	07/31/2025	15		40679	25,620			2,112		26,517			(12,740)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/14/2024	08/14/2025	32		40128	23,270			2,813		40,078			(11,571)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/31/2024	07/31/2025	20		40761	11,120			916		17,537			(5,529)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	11/13/2024	11/13/2025	14		43167	30,720			11,393		5,614			(15,276)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	11/13/2024	11/13/2025	30		43694	19,630			7,280		4,369			(9,761)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/15/2025	01/15/2026	12		43222		19,700		10,716		8,877			(8,984)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2024	07/02/2025	15		39411	22,380			61		42,114			(11,129)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	10/10/2024	10/10/2025	71		42284	79,200			21,976		89,275			(39,382)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	02/06/2025	02/06/2026	74		44211		69,630		42,084		59,015			(27,546)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	02/27/2025	02/27/2026	99		43672		88,580		58,648		86,281			(29,932)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	12/27/2024	12/26/2025	140		21752	73,500			36,241		87,143			(36,852)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	10/31/2024	10/31/2025	121		20010	60,960			20,432		90,898			(30,313)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	12/12/2024	12/12/2025	199		21507	85,570			38,554		101,181			(42,550)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	03/13/2025	03/13/2026	2,900		1.0109999999999999		70,180		49,165		90,482			(21,015)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	01/30/2025	01/30/2026	2,400		0.9909999999999999		59,760		34,969		55,747			(24,791)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	04/03/2025	04/02/2026	2,500		1.0049999999999999		47,750		36,174		66,384			(11,576)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	02/13/2025	02/13/2026	2,100		1.0029999999999999		53,340		33,264		44,202			(20,076)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	10/10/2024	10/10/2025	1,800		0.999	39,780			11,038		48,961			(19,781)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	01/10/2025	01/09/2026	1,800		0.995		52,020		27,667		61,322			(24,353)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2024	07/02/2025	246		2028	26,750			73		34,854			(13,302)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	10/23/2024	10/23/2025	271		2247	7,980			2,499		382			(3,968)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/02/2025	01/02/2026	224		2250		5,800		2,948		1,080			(2,852)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	02/26/2025	02/26/2026	230		2172		6,850		4,516		4,503			(2,334)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/17/2024	07/17/2025	536		2233	14,640			644					(7,280)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	02/05/2025	02/05/2026	216		2305		6,000		3,610		699			(2,390)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/14/2024	08/14/2025	240		2132	6,300			762		9,958			(3,133)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/02/2025	04/02/2026	293		2035		7,980		6,029		10,774			(1,951)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/05/2024	09/05/2025	469		2147	10,600			1,922		12,573			(5,271)				D/0

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RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/05/2024	09/05/2025	235		2149	27,550			4,995		6,469			(13,699)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	10/23/2024	10/23/2025	226		2212	29,600			9,270		1,332			(14,719)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/31/2024	07/31/2025	444		2239	12,600			1,038					(6,265)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	10/30/2024	10/30/2025	224		2211	6,100			2,028		1,331			(3,033)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	10/10/2024	10/10/2025	685		2202	36,000			9,989		29,649			(17,901)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	07/18/2024	07/18/2025	955		2183	36,540			1,707		23,777			(18,170)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	07/25/2024	07/25/2025	990		2230	34,540			2,277		15,980			(17,175)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	11/07/2024	11/07/2025	839		2337	47,000			16,657		20,174			(23,371)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	08/29/2024	08/29/2025	636		2218	31,220			5,060		20,988			(15,524)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	02/13/2025	02/13/2026	789		2284		40,860		25,481		29,460			(15,379)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	09/06/2024	09/05/2025	956		2125	36,000			6,582		42,080			(18,050)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	08/01/2024	08/01/2025	778		2221	34,850			2,968		19,235			(17,329)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	04/11/2025	04/10/2026	1,666		1856		62,000		48,604		90,582			(13,396)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	10/17/2024	10/17/2025	789		2272	42,660			12,657		24,886			(21,213)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	11/21/2024	11/21/2025	677		2357	32,800			12,886		14,349			(16,310)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	12/27/2024	12/26/2025	846		2285	53,960			26,606		37,188			(27,055)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	09/12/2024	09/12/2025	939		2125	33,000			6,618		36,831			(16,409)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	01/03/2025	01/02/2026	838		2259		34,390		17,624		25,418			(16,766)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	12/12/2024	12/12/2025	974		2375	42,320			19,067		19,287			(21,044)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	09/26/2024	09/26/2025	860		2183	36,100			8,628		30,460			(17,951)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	03/27/2025	03/27/2026	1,065		2064		49,940		36,906		61,336			(13,034)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	11/14/2024	11/14/2025	770		2344	33,480			12,509		15,761			(16,648)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	10/31/2024	10/31/2025	410		2212	21,330			7,149		17,791			(10,606)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	09/19/2024	09/19/2025	843		2221	51,870			11,400		33,857			(25,793)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2025	01/29/2026	279		3257		11,520		6,709		1,156			(4,811)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	12/26/2024	12/26/2025	158		3200	5,350			2,616		697			(2,660)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	03/05/2025	03/05/2026	166		3074		19,600		13,300		11,860			(6,300)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2025	01/29/2026	155		3221		24,200		14,095		1,831			(10,105)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	03/05/2025	03/05/2026	232		3008		11,060		7,505		11,349			(3,555)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/10/2025	04/10/2026	335		2604		12,960		10,076		17,602			(2,884)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/10/2025	01/09/2026	226		3081		11,900		6,329		6,663			(5,571)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/10/2024	10/10/2025	5,018		398.96857	25,200			6,992		11,115			(12,531)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	03/06/2025	03/06/2026	1,224		408.21138000000 002		6,200		4,224		2,947			(1,976)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/13/2025	02/13/2026	1,724		412.96301999999 997		7,420		4,627		3,199			(2,793)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	08/01/2024	08/01/2025	1,288		385.98014000000 001	8,550			728		4,970			(4,252)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	01/03/2025	01/02/2026	2,009		397.73187000000 001		17,120		8,773		11,024			(8,347)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/31/2024	10/31/2025	3,762		397.49392999999 998	20,400			6,837		9,590			(10,144)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/10/2024	10/10/2025	10,789		414.91136999999 998	107,070			29,709		28,219			(53,241)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/06/2024	11/06/2025	11,627		422.40989999999 999	109,510			38,509		15,549			(54,454)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	07/10/2024	07/10/2025	28,300		409.09338000000 002	117,700			2,910		5,660			(58,527)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	03/06/2025	03/06/2026	10,034		428.23376000000 002		83,640		56,985		29,549			(26,655)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/30/2024	10/30/2025	28,007		432.6918	101,920			33,880		5,445			(50,680)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	08/01/2024	08/01/2025	26,525		421.31635	98,880			8,421		446			(49,168)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/06/2024	11/06/2025	22,018		436.96181999999 999	83,660			29,419		2,255			(41,600)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	09/11/2024	09/11/2025	8,600		412.76627999999 999	76,840			15,199		18,365			(38,209)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/31/2024	10/31/2025	27,841		431.38258000000 002	104,340			34,971		6,893			(51,883)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/20/2025	02/20/2026	7,626		428.88914999999 997		56,110		36,071		18,487			(20,039)				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)
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/05/2025	02/05/2026	18,580		434.33816000000002		75,000		45,124		19,659			(29,876)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/20/2025	02/20/2026	16,235		435.80016000000001		77,220		49,641		18,323			(27,579)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2025	01/29/2026	10,219		420.06686999999999		86,920		50,624		48,485			(36,296)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	07/10/2024	07/10/2025	6,877		393.21359999999999	76,960			1,903		92,753			(38,269)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	01/03/2025	01/02/2026	6,279		422.01780000000002		41,000		21,011		19,090			(19,989)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/13/2025	02/13/2026	11,575		425.55088000000001		102,930		64,190		36,616			(38,740)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	09/11/2024	09/11/2025	24,787		429.37182000000001	72,520			14,345		1,197			(36,061)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/30/2024	10/30/2025	10,253		416.29590000000002	103,730			34,482		29,956			(51,580)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/06/2025	02/06/2026	9,161		421.67160000000001		85,100		51,434		39,813			(33,666)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/31/2024	10/31/2025	10,284		415.03629000000001	105,780			35,454		35,669			(52,599)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/05/2025	02/05/2026	9,414		421.82470000000001		84,360		50,755		39,585			(33,605)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/13/2025	02/13/2026	16,500		436.92056000000002		73,030		45,543		14,723			(27,487)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	03/06/2025	03/06/2026	16,397		439.67511999999999		65,660		44,735		13,835			(20,925)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	01/03/2025	01/02/2026	21,852		434.35982999999999		60,030		30,763		13,140			(29,267)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2025	01/29/2026	16,450		430.89954		69,300		40,362		24,797			(28,938)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/06/2025	02/06/2026	18,569		434.1925		78,750		47,596		20,888			(31,154)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/10/2024	10/10/2025	21,326		430.05703	83,300			23,113		3,504			(41,421)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	01/24/2025	01/22/2027	1,000		443.49175000000002		28,620		22,501		16,816			(6,119)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/13/2024	06/12/2026	2,539		646.78047000000004	38,920			18,498		29,414			(9,677)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	11/07/2024	11/07/2025	2,003		248.90105	6,250			2,215		10,652			(3,108)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	07/25/2024	07/25/2025	2,290		210.90678	6,500			429		9,969			(3,232)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/25/2025	06/25/2026	2,540		943.97508000000005		50,880		50,181		67,354			(699)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/16/2025	04/16/2026	1,294		931.88625000000002		22,440		17,816		40,943			(4,624)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2026	1,688		956.12	45,760			17,789		37,829			(11,377)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/06/2026	841		949.76666	23,840			7,204		14,325			(5,927)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2026	523		946.78578000000005	15,950			5,434		10,964			(3,966)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/25/2025	06/25/2027	1,270		943.03016000000002		34,920		34,680		45,701			(240)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/24/2024	01/23/2026	529		941.75779999999997	15,150			4,287		12,228			(3,767)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2026	528		959.94448	13,500			5,248		10,828			(3,356)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/16/2025	04/16/2027	1,079		892.0145		48,000		43,062		71,562			(4,938)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/06/2026	841		954.52500999999995	22,160			6,697		16,248			(5,510)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/24/2024	01/23/2026	635		937.97569999999996	19,320			5,467		16,083			(4,803)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/15/2023	03/13/2026	2,081		914.84604000000002	58,710			13,710		88,476			(9,731)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/05/2027	946		953.57334000000003	30,060			16,076		25,565			(4,982)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/24/2024	01/22/2027	635		943.64890000000003	20,940			10,930		20,167			(3,471)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/09/2027	633		954.20776000000001	20,640			12,229		20,107			(3,421)				0/0

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BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2028	1,051		954.52500999999995	37,400			24,378		38,481			(4,640)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/09/2022	03/09/2026	1,021		978.17089999999996	49,800			8,567		9,422			(6,178)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2028	950		958.98835999999994	32,940			22,893		36,983			(4,086)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/15/2023	03/15/2027	2,300		916.67208000000005	72,240			30,797		110,333			(8,962)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/23/2022	03/23/2026	512		977.91189999999995	23,950			4,350		4,956			(2,971)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2028	523		953.46	19,200			12,883		19,194			(2,382)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2029	3,573		954.52500999999995	140,420			101,333		165,434			(13,927)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2029	3,350		954.41345999999999	133,760			98,560		153,169			(13,273)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/16/2025	04/16/2030	4,314		928.17724999999996		162,400		155,726		304,869			(6,674)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/24/2024	04/24/2029	3,726		944.7	137,550			105,048		195,620			(13,649)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/09/2022	03/09/2027	1,021		973.27509999999995	58,200			19,655		19,722			(5,775)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2029	4,642		954.20776000000001	184,800			139,714		238,319			(18,338)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/24/2024	01/24/2029	3,384		945.54	135,040			96,415		172,238			(13,393)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/23/2022	03/23/2027	512		978.88789999999995	26,750			9,239		9,004			(2,654)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/25/2025	06/25/2030	3,598		943.03016000000002		140,080		139,696		230,519			(384)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/15/2023	03/15/2028	3,614		914.84604000000002	127,380			68,960		212,519			(12,633)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/03/2024	04/03/2029	4,181		956.01	166,400			125,165		191,468			(16,512)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	05/21/2025	05/21/2026	12		41735		23,600		21,007		37,455			(2,593)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	05/21/2025	05/21/2026	36		42112		29,400		26,169		38,921			(3,231)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	04/24/2025	04/24/2026	161		18907		55,490		45,276		78,864			(10,214)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	06/05/2025	06/05/2026	3,800		21547		31,920		29,728		46,552			(2,192)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	06/11/2025	06/11/2026	5,000		21861		57,500		54,499		79,198			(3,001)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/07/2025	05/07/2026	4,800		19868		39,840		33,930		88,727			(5,910)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/21/2025	05/21/2026	4,200		21080		39,060		34,768		74,694			(4,292)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/22/2025	05/22/2026	4,200		21112		39,480		35,250		74,754			(4,230)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	06/04/2025	06/04/2026	3,800		21722		31,920		29,640		46,398			(2,280)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/15/2025	05/15/2026	2,800		21336		22,400		19,569		43,814			(2,831)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/14/2025	05/14/2026	2,800		21319		21,560		18,776		43,836			(2,784)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	04/30/2025	04/30/2026	3,600		19571		30,240		25,172		67,098			(5,068)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/30/2025	05/29/2026	3,300		21341		27,390		25,190		40,230			(2,200)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	06/25/2025	06/25/2026	4,000		22238		34,800		34,322		41,996			(478)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	06/26/2025	06/26/2026	3,900		22447		33,930		33,557		39,120			(373)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	04/23/2025	04/23/2026	3,600		18693		6,840		5,562		18,980			(1,278)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	04/17/2025	04/17/2026	2,500		0.97599999999999998		58,500		46,994		76,374			(11,506)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	05/02/2025	04/30/2026	3,100		0.99299999999999999		67,890		57,141		77,779			(10,749)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	04/16/2025	04/16/2026	376		1858		9,030		7,169		14,513			(1,861)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	04/16/2025	04/16/2026	257		2684		10,640		8,448		15,177			(2,192)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	05/29/2025	05/29/2026	166		3024		27,000		24,626		31,121			(2,374)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	04/30/2025	04/30/2026	245		2880		11,550		9,614		17,197			(1,936)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	04/16/2025	04/16/2026	184		2662		39,000		30,964		81,805			(8,036)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	04/23/2025	04/23/2026	179		2747		7,750		6,302		11,343			(1,448)				D/0

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S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	05/14/2025	05/14/2026	229		3059		9,520		8,291		9,811			(1,229)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	05/15/2025	05/15/2026	21,442		387.09		176,790		154,448		251,063			(22,342)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	04/23/2025	04/23/2026	14,287		386.97658999999		114,400		93,029		180,046			(21,371)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	04/17/2025	04/17/2026	13,744		382.3578		138,860		111,550		207,716			(27,310)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	05/01/2025	05/01/2026	20,918		386.44556		180,630		150,856		250,142			(29,774)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	05/21/2025	05/21/2026	6,210		393.02981999999		34,080		30,335		51,572			(3,745)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	04/17/2025	04/17/2026	8,558		395.10306000000		39,600		31,812		60,836			(7,788)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	05/01/2025	05/01/2026	8,781		390.70497999999		58,820		49,124		81,833			(9,696)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	05/15/2025	05/15/2026	6,717		397.15433999999		29,380		25,667		41,927			(3,713)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	04/17/2025	04/17/2026	11,410		386.60622000000		90,640		72,813		137,816			(17,827)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	04/23/2025	04/23/2026	10,391		389.29613000000		72,400		58,875		115,019			(13,525)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	05/15/2025	05/15/2026	9,817		391.73507999999		61,180		53,448		87,593			(7,732)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	04/23/2025	04/23/2026	6,234		396.25475		27,600		22,444		44,537			(5,156)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	05/21/2025	05/21/2026	19,666		384.91415999999		177,840		158,297		260,210			(19,543)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	05/21/2025	05/21/2026	3,623		395.73504000000		16,660		14,829		25,220			(1,831)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	05/01/2025	05/01/2026	6,973		396.12606		32,940		27,510		45,460			(5,430)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	05/15/2025	05/14/2027	6,717		387.47708999999		75,400		70,636		100,505			(4,764)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	02/07/2024	02/06/2026	5,755		365.25488999999	62,160			18,785		163,175			(15,455)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	04/23/2025	04/23/2027	2,598		387.36318		28,400		25,751		40,732			(2,649)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	04/18/2024	04/17/2026	3,513		369.35980000000	39,910			15,964		87,430			(9,964)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	03/14/2024	03/13/2026	3,249		369.35	35,760			12,578		80,333			(8,928)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	05/01/2025	04/30/2027	2,841		387.60721999999		31,900		29,271		41,890			(2,629)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	04/17/2024	04/17/2026	3,239		369.79892000000	36,840			14,675		79,383			(9,159)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	04/24/2024	04/24/2026	7,043		369.16	77,740			31,715		176,757			(19,328)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	03/13/2024	03/13/2026	3,235		370.89	35,760			12,526		75,529			(8,891)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	05/21/2025	05/21/2027	5,951		385.68707999999		70,380		66,518		95,104			(3,862)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	02/22/2024	02/20/2026	4,402		363.87351000000	47,040			15,183		130,583			(11,744)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	03/28/2024	03/27/2026	10,982		369.97003000000	140,630			52,251		266,510			(35,158)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	04/17/2025	04/16/2027	5,446		385.06133999999		64,050		57,778		89,429			(6,272)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	01/04/2024	01/02/2026	1,382		361.81	14,950			3,815		43,638			(3,732)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	01/11/2024	01/09/2026	2,758		362.27735999999	30,700			8,141		85,859			(7,675)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	05/08/2025	05/08/2026	1,487		402.59320000000		10,140		8,664		10,015			(1,476)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	06/26/2025	06/26/2026	1,484		403.93565999999		6,480		6,409		7,506			(71)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	06/26/2025	06/26/2026	19,043		422.93964		152,460		150,785		176,572			(1,675)				0/0

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SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	05/08/2025	05/08/2026	17,600		433.65499999999997		63,900		54,596		60,799			(9,304)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	06/18/2025	06/18/2026	12,392		420.04349999999999		114,500		111,030		124,805			(3,470)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	04/30/2025	04/30/2026	14,877		425.50259999999997		84,600		70,423		88,831			(14,177)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	04/30/2025	04/30/2026	10,414		421.46940000000001		76,020		63,280		81,108			(12,740)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	06/18/2025	06/18/2026	6,444		436.18349999999998		21,060		20,422		23,352			(638)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	06/26/2025	06/26/2026	15,581		434.66550000000001		58,590		57,946		70,240			(644)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	05/08/2025	05/08/2026	12,890		423.97340000000003		87,880		75,084		89,220			(12,796)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	04/18/2024	04/17/2026	5,608		625.33317	93,600			37,440		103,033			(23,368)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	04/25/2024	04/24/2026	3,300		635.42594999999994	58,860			24,112		46,871			(14,695)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	02/01/2024	01/30/2026	1,483		625.15300999999999	23,360			6,863		19,590			(5,832)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	03/21/2024	03/20/2026	4,528		651.48979999999995	64,750			23,399		30,971			(16,165)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	03/07/2024	03/06/2026	3,296		644.35080000000005	46,260			15,824		26,789			(11,549)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	02/23/2024	02/23/2026	2,020		641.06482000000005	30,250			9,861		17,011			(7,531)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	02/29/2024	02/27/2026	1,477		623.61180000000002	27,840			9,254		23,535			(6,950)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	04/17/2025	04/16/2027	2,010		672.91499999999996		36,000		32,474		35,964			(3,526)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	05/22/2025	05/21/2027	1,333		670.50158999999996		29,760		28,166		27,465			(1,594)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	03/14/2024	03/13/2026	1,648		640.11123999999995	26,010			9,148		16,359			(6,494)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	06/20/2025	06/17/2027	835		688.70050000000003		12,300		12,164		13,375			(136)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	05/30/2025	05/28/2027	1,323		687.57800999999995		23,840		22,886		20,747			(954)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML -	06/26/2025	06/26/2026	1,630		306.16644000000002		5,850		5,786		5,062			(64)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML -	04/24/2025	04/24/2026	2,921		294.20684999999997		11,880		9,693		11,221			(2,187)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/04/2025	06/04/2026	13,158		203.55840000000001		70,200		65,186		65,650			(5,014)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/11/2025	06/11/2026	24,405		206.72391999999999		88,500		83,880		87,402			(4,620)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/18/2025	06/18/2026	32,337		202.87540000000001		165,000		160,000		180,244			(5,000)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/21/2025	05/21/2026	22,894		206.52173999999999		88,830		79,068		81,948			(9,762)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/14/2025	05/14/2026	27,907		203.22874999999999		135,660		118,143		147,890			(17,517)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/30/2025	04/30/2026	24,848		204.83949999999999		112,200		93,397		106,165			(18,803)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/25/2025	06/25/2026	16,163		204.78251		68,640		67,697		74,327			(943)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/04/2025	06/04/2027	4,386		206.226		25,830		24,909		24,857			(921)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/14/2025	05/14/2027	23,990		204.04575		150,430		140,732		164,213			(9,699)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/22/2024	02/20/2026	2,501		200.75984	14,850			4,793		16,015			(3,707)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/11/2025	06/11/2027	8,298		204.67511999999999		53,720		52,320		54,292			(1,400)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/18/2025	06/17/2027	5,390		204.1		34,210		33,692		36,720			(518)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/25/2025	06/25/2027	14,204		203.96583000000001		93,380		92,740		98,784			(640)				0/0

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SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	05/21/2025	05/21/2027	20,459		205.70058		126,840		119,880		122,988			(6,960)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	04/30/2025	04/30/2027	11,206		204.429		73,370		67,231		73,459			(6,139)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	06/25/2025	06/25/2026	1,929		259.63		12,950		12,772		12,825			(178)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	06/25/2025	06/25/2026	386		265.60149000000001		1,610		1,588		1,523			(22)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	05/14/2025	05/14/2026	1,175		257.37045000000001		6,960		6,061		9,128			(899)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	05/14/2025	05/14/2026	392		260.44353000000001		1,810		1,576		2,364			(234)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	04/16/2025	04/16/2026	765		267.46796999999998		2,800		2,223		1,632			(577)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	02/28/2024	02/27/2026	3,989		249.46639999999999	36,200			11,984		49,335			(9,000)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	05/14/2025	05/14/2027	783		259.67525999999998		6,020		5,632		7,076			(388)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	03/20/2024	03/20/2026	2,746		255.68476000000001	22,680			8,162		21,789			(5,639)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	01/18/2024	01/16/2026	404		247.52	3,400			933		5,565			(849)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	06/04/2025	06/04/2026	173		5723		26,900		24,979		17,946			(1,921)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	05/21/2025	05/21/2026	245		5745		33,180		29,534		29,301			(3,646)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	05/21/2025	05/21/2026	1,592		5745		215,670		191,970		190,457			(23,700)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	05/07/2025	05/07/2026	552		5773		77,440		65,952		47,520			(11,488)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	05/07/2025	05/07/2026	1,881		5773		263,780		224,648		161,865			(39,132)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	06/04/2025	06/04/2026	3,090		5752		436,760		405,563		285,361			(31,197)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	02/07/2024	02/06/2026	353		5697	62,400			18,857		31,995			(15,514)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	02/28/2024	02/27/2026	229		5637	47,840			15,837		28,899			(11,894)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	05/21/2025	05/21/2027	297		5763		53,720		50,772		46,477			(2,948)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	01/10/2024	01/09/2026	197		5591	37,180			9,806		28,456			(9,244)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	04/10/2024	04/10/2026	370		5717	69,510			27,021		43,484			(17,282)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	01/31/2024	01/30/2026	285		5596	56,640			16,572		41,339			(14,082)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	03/06/2024	03/06/2026	526		5703	102,300			34,849		49,268			(25,434)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	02/28/2024	02/27/2026	599		5666	116,960			38,719		66,264			(29,079)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	01/31/2024	01/30/2026	320		5647	56,340			16,484		36,764			(14,008)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	03/13/2024	03/13/2026	297		5658	67,660			23,700		36,206			(16,822)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	05/21/2025	05/21/2027	542		5740		103,850		98,152		90,381			(5,698)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	01/10/2024	01/09/2026	107		5663	16,920			4,462		10,852			(4,207)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	02/14/2024	02/13/2026	566		5640	110,400			34,424		68,903			(27,448)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	02/07/2024	02/06/2026	106		5714	17,940			5,421		8,765			(4,460)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	02/14/2024	02/13/2026	265		5651	50,400			15,715		30,621			(12,531)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	03/13/2024	03/13/2026	105		5704	21,540			7,545		10,315			(5,355)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	03/06/2024	03/06/2026	596		5697	117,300			39,959		57,443			(29,164)				0/0

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SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/10/2024	04/10/2026	706		5723	130,400			50,691		80,776			(32,421)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/20/2024	03/20/2026	244		5737	47,880			17,232		19,852			(11,904)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/07/2025	05/07/2027	311		5744		64,800		60,000		44,516			(4,800)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/20/2024	03/20/2026	557		5743	108,160			38,926		44,059			(26,891)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/07/2025	05/07/2027	708		5767		139,810		129,454		94,646			(10,356)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/04/2025	06/04/2027	259		5683		59,550		57,426		42,773			(2,124)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/04/2025	06/04/2027	362		5741		72,870		70,271		50,790			(2,599)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/10/2024	04/09/2027	741		5723	168,000			99,538		130,369			(27,846)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/07/2024	02/05/2027	441		5680	100,000			53,480		72,862			(16,575)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/04/2025	06/02/2028	328		5752		77,900		76,047		58,913			(1,853)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/15/2023	03/13/2026	36		5602	7,200			1,681		5,424			(1,193)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/28/2024	02/26/2027	564		5643	139,200			77,121		105,138			(23,073)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/07/2025	05/05/2028	932		5773		221,400		210,462		164,335			(10,938)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/13/2024	03/12/2027	262		5727	62,550			35,456		39,683			(10,368)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/31/2024	01/29/2027	409		5608	96,600			51,042		82,642			(16,012)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/10/2024	01/08/2027	250		5630	53,620			27,301		46,823			(8,888)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/14/2024	02/12/2027	602		5629	145,180			78,573		115,624			(24,064)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/20/2024	03/19/2027	627		5743	147,960			84,820		88,877			(24,525)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/21/2025	05/19/2028	560		5763		124,480		119,924		112,459			(4,556)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/06/2024	03/05/2027	578		5708	135,300			75,827		89,747			(22,426)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/07/2024	02/07/2028	494		5680	129,640			84,501		105,130			(16,083)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/15/2023	03/15/2027	36		5602	8,440			3,598		7,625			(1,047)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/28/2024	02/28/2028	388		5598	116,820			77,827		99,303			(14,492)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/21/2025	05/21/2029	595		5688		172,380		167,657		161,141			(4,723)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/06/2024	03/06/2028	893		5697	245,310			164,605		185,395			(30,433)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/07/2025	05/07/2029	915		5773		249,630		240,397		195,171			(9,233)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/14/2024	02/14/2028	566		5629	156,160			102,537		135,078			(19,373)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/10/2024	04/10/2028	776		5711	205,920			143,114		176,188			(25,546)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/13/2024	03/13/2028	419		5716	116,160			78,502		85,309			(14,411)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/04/2025	06/04/2029	276		5913		57,280		56,260		43,551			(1,020)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/31/2024	01/31/2028	445		5602	121,750			78,775		111,710			(15,104)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/20/2024	03/20/2028	662		5737	181,260			123,366		126,375			(22,487)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/10/2024	01/10/2028	125		5686	28,490			18,023		25,917			(3,534)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/10/2024	01/10/2029	286		5635	79,840			56,391		77,101			(7,918)				0/0

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SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/20/2024	03/20/2029	697		5743	210,400			156,646		157,471			(20,879)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/21/2025	05/21/2030	1,399		5757		404,000		395,145		369,564			(8,855)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/15/2023	03/15/2028	36		5602	9,540			5,165		9,234			(946)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/31/2024	01/31/2029	427		5602	130,080			93,372		122,844			(12,901)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2029	529		5680	155,100			111,927		132,692			(15,383)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/07/2025	05/07/2030	1,777		5773		538,690		522,751		423,611			(15,939)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2029	1,069		5697	326,960			240,918		261,774			(32,445)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/14/2024	02/14/2029	761		5634	230,480			167,209		207,446			(22,859)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2029	459		5706	136,240			103,002		121,966			(13,519)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/28/2029	493		5632	155,680			114,137		135,702			(15,440)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/13/2024	03/13/2029	280		5716	86,080			63,758		67,336			(8,542)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/04/2025	06/04/2030	1,087		5752		328,230		323,554		261,709			(4,676)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/14/2025	05/14/2026	33		42598		21,420		18,654					(2,766)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	04/16/2025	04/16/2026	18		39312		42,140		33,457					(8,683)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/04/2025	06/04/2026	17		42428		30,590		28,405		44,915			(2,185)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	04/16/2025	04/16/2026	35		39233		22,400		17,785					(4,615)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/04/2025	06/04/2026	38		42046		22,560		20,949		27,833			(1,611)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/14/2025	05/14/2026	14		42177		25,620		22,312					(3,308)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	05/08/2025	05/08/2026	4,800		20064		41,280		35,269					(6,011)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	04/24/2025	04/24/2026	3,700		19214		7,030		5,736					(1,294)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	05/01/2025	05/01/2026	3,700		19787		32,560		27,193					(5,367)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	05/29/2025	05/29/2026	3,400		21364		27,880		25,429		32,012			(2,451)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	04/16/2025	04/16/2026	6,100		18258		57,950		46,010		1			(11,940)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	06/20/2025	06/18/2026	3,300		21626		28,710		28,072		27,348			(638)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	04/17/2025	04/17/2026	6,100		18258		58,560		47,043		1			(11,517)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/14/2025	05/14/2026	336		2096		7,280		6,340		10,356			(940)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	06/26/2025	06/26/2026	875		2166		45,980		45,475		45,877			(505)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/18/2025	06/18/2026	165		3011		7,600		7,370		34,209			(230)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/18/2025	06/18/2026	165		3011		28,500		27,636		7,669			(864)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	06/05/2025	06/05/2026	13,078		393.46964000000003		86,700		80,745		108,729			(5,955)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	06/25/2025	06/25/2026	11,723		396.31389999999999		77,740		76,672		84,053			(1,068)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	05/08/2025	05/08/2026	11,621		391.09219999999999		73,350		62,670		106,809			(10,680)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	06/25/2025	06/25/2026	17,839		392.39		149,800		147,742		161,177			(2,058)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	05/08/2025	05/08/2026	5,423		395.73883999999998		24,990		21,351		36,828			(3,639)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	06/05/2025	06/05/2026	16,925		389.96		139,920		130,310		172,024			(9,610)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	06/25/2025	06/25/2026	3,568		401.02258		17,360		17,122		18,887			(238)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	06/05/2025	06/05/2026	3,590		398.53912000000003		16,940		15,777		21,689			(1,163)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	05/08/2025	05/08/2026	18,852		387.60721999999998		147,460		125,989		212,837			(21,471)				0/0

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S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	06/25/2025	06/25/2027	2,039		392.39		24,000		23,835		25,211			(165)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	05/08/2025	05/07/2027	2,841		386.05833999999999		33,000		30,598		44,276			(2,402)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	06/05/2025	06/04/2027	4,616		389.18007999999998		55,620		53,710		63,918			(1,910)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	04/10/2024	04/10/2026	4,844		371.19842999999997	54,000			20,992		115,465			(13,426)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/04/2025	06/04/2026	10,865		424.82402000000002		81,840		75,994		71,002			(5,846)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/14/2025	05/14/2026	12,436		433.40989999999999		43,500		37,883		45,524			(5,617)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/04/2025	06/04/2026	16,791		434.94851999999997		64,600		59,986		50,077			(4,614)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/14/2025	05/14/2026	9,949		422.15249999999997		76,800		66,884		74,946			(9,916)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	04/04/2024	04/02/2026	2,744		645.52278999999999	32,700			12,421		28,270			(8,175)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/12/2025	06/11/2027	828		678.78359999999998		16,650		16,238		14,138			(412)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/26/2025	06/25/2027	1,000		707.29389000000003		10,800		10,741		9,987			(59)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/30/2025	05/29/2026	3,667		1108		183,320		168,593		250,315			(14,727)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/22/2025	05/22/2026	6,536		1084		378,714		338,138		526,265			(40,577)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/26/2025	06/26/2026	5,303		1118		295,118		291,875		320,583			(3,243)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/08/2025	05/08/2026	7,640		1072		423,940		362,212		645,992			(61,728)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/24/2025	04/24/2026	8,359		1047		495,463		404,265		792,436			(91,198)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/20/2025	06/18/2026	4,894		1110		275,832		269,702		345,026			(6,130)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/15/2025	05/15/2026	5,754		1086		347,130		303,262		447,568			(43,868)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/01/2025	05/01/2026	7,367		1057		454,882		379,901		686,432			(74,981)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/12/2025	06/12/2026	4,867		1082		335,664		319,065		393,081			(16,599)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/05/2025	06/05/2026	6,732		1099		395,012		367,882		501,467			(27,130)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/17/2025	04/17/2026	7,423		1062		374,166		300,577		677,245			(73,589)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/12/2025	06/11/2027	541		1153		32,136		31,341		36,870			(795)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/01/2025	04/30/2027	466		1055		37,455		34,368		51,452			(3,087)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/30/2025	05/28/2027	1,833		1090		138,120		132,595		174,347			(5,525)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/19/2024	01/16/2026	785		1184	50,679			13,930		20,484			(12,670)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/21/2024	03/20/2026	830		1207	65,280			23,591		19,847			(16,297)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/28/2024	03/27/2026	1,317		1213	109,344			40,626		32,316			(27,336)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/20/2025	06/17/2027	1,631		1147		99,864		98,761		119,548			(1,103)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/24/2025	04/23/2027	2,160		1106		119,025		108,071		177,066			(10,954)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/30/2025	05/28/2027	1,650		1129		100,494		96,474		128,574			(4,020)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/08/2025	05/07/2027	4,472		1073		326,976		303,171		452,754			(23,805)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/05/2024	01/05/2026	177		1172	10,738			2,777		5,063			(2,673)				0/0

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BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/07/2024	03/06/2026	498		1239	32,442			11,097		7,360			(8,099)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/20/2025	06/17/2027	1,631		1104		125,730		124,341		148,733			(1,389)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/21/2024	03/20/2026	249		1245	16,293			5,888		3,990			(4,068)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/25/2024	01/23/2026	86		1160	6,686			1,900		2,994			(1,669)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/15/2024	02/13/2026	428		1162	34,845			10,925		15,436			(8,711)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/15/2025	05/14/2027	1,370		1090		104,610		98,000		128,423			(6,610)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/05/2025	06/04/2027	1,547		1099		118,949		114,864		143,070			(4,085)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/12/2025	06/11/2027	2,614		1103		202,739		197,726		230,554			(5,013)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/22/2025	05/21/2027	921		1073		73,920		69,960		95,172			(3,960)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/08/2024	02/06/2026	425		1194	31,095			9,436		10,640			(7,763)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2024	04/02/2026	1,016		1200	79,596			30,233		33,318			(19,899)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/11/2024	04/10/2026	1,842		1183	149,424			58,327		57,132			(37,304)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/17/2025	04/16/2027	2,379		1046		177,275		159,914		276,734			(17,361)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/11/2024	01/09/2026	872		1204	50,510			13,395		17,315			(12,628)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/15/2024	02/13/2026	599		1207	38,787			12,161		13,325			(9,697)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/18/2024	04/17/2026	1,905		1156	149,534			59,814		85,829			(37,332)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/24/2025	04/23/2027	1,315		1057		95,858		87,036		138,920			(8,822)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/23/2024	02/23/2026	681		1227	41,656			13,580		12,631			(10,371)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/01/2024	01/30/2026	341		1222	21,276			6,251		6,012			(5,312)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/15/2025	05/14/2027	1,005		1135		60,214		56,409		74,726			(3,805)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/08/2025	05/07/2027	932		1114		54,380		50,421		76,745			(3,959)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/26/2025	06/25/2027	989		1114		75,394		74,980		80,359			(414)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/14/2024	03/13/2026	421		1191	34,360			12,085		13,157			(8,578)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/28/2024	03/27/2026	412		1251	28,480			10,582		6,793			(7,120)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/05/2025	06/04/2027	546		1143		33,156		32,017		40,350			(1,139)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/22/2025	05/21/2027	828		1130		49,023		46,397		64,443			(2,626)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/14/2024	03/13/2026	1,095		1180	94,042			33,077		37,977			(23,478)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2024	04/02/2026	1,016		1248	62,736			23,829		20,836			(15,684)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/08/2024	02/06/2026	85		1184	6,555			1,989		2,389			(1,636)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/23/2024	02/23/2026	511		1187	38,268			12,475		14,632			(9,528)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/07/2024	03/06/2026	415		1177	36,670			12,544		12,113			(9,155)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/26/2025	06/25/2027	2,606		1158		156,803		155,941		167,762			(862)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/01/2025	04/30/2027	2,052		1063		157,476		144,497		217,181			(12,979)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/26/2025	06/26/2026	23,076		337.01003300000002		168,091		166,244		181,879			(1,847)				0/0

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BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/15/2025	05/15/2026	34,747		328.42591199999998		335,110		292,761		427,736			(42,349)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/20/2025	06/18/2026	55,652		331.361965		520,775		509,202		637,574			(11,573)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/05/2025	06/05/2026	14,168		332.81650400000001		117,923		109,824		148,333			(8,099)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/17/2025	04/17/2026	31,431		323.90329500000001		274,176		220,252		472,556			(53,924)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/01/2025	05/01/2026	32,677		321.15720800000003		372,574		311,161		546,185			(61,413)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/22/2025	05/22/2026	31,242		336.43374		186,842		166,823		264,419			(20,019)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/12/2025	06/12/2026	7,802		332.53653100000002		68,614		65,221		80,189			(3,393)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/24/2025	04/24/2026	37,380		320.93518999999998		392,352		320,133		607,913			(72,219)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/08/2025	05/08/2026	35,717		327.57995299999999		298,818		255,309		452,885			(43,509)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/30/2025	05/29/2026	24,209		332.82296600000001		183,600		168,851		247,244			(14,749)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/19/2024	01/16/2026	4,419		338.777288	51,915			14,269		25,507			(12,979)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2024	04/02/2026	5,513		346.17256700000002	65,284			24,797		27,101			(16,321)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/23/2024	02/23/2026	2,909		346.10969999999998	30,850			10,057		11,007			(7,681)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/21/2024	03/20/2026	3,447		347.45280000002	40,308			14,566		12,168			(10,063)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/20/2025	06/17/2027	3,309		333.02710000002		37,532		37,117		43,879			(415)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/14/2024	03/13/2026	6,076		344.59385700001	75,684			26,620		29,165			(18,895)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/05/2025	06/04/2027	7,234		331.48789599999998		84,024		81,139		99,919			(2,885)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/18/2024	04/17/2026	2,346		343.12137200001	25,144			10,058		12,969			(6,277)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/01/2025	04/30/2027	4,581		326.38991199999998		52,800		48,448		72,223			(4,352)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/28/2024	03/27/2026	4,292		349.64530000002	50,355			18,709		14,058			(12,589)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/12/2025	06/11/2027	12,903		332.53653100000002		148,608		144,934		167,709			(3,674)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/15/2025	05/14/2027	4,230		331.07184100001		47,124		44,146		57,499			(2,978)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/11/2024	01/09/2026	6,187		342.83569999999997	62,832			16,663		25,740			(15,708)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/26/2025	06/25/2027	9,291		333.67329999999998		106,206		105,622		112,434			(584)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/07/2024	03/06/2026	1,436		349.96621199999998	14,885			5,092		3,693			(3,716)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/17/2025	04/16/2027	4,622		322.28053299999999		55,815		50,349		84,184			(5,466)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/30/2025	05/28/2027	18,762		330.50940000003		211,544		203,082		263,944			(8,462)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/08/2024	02/06/2026	2,908		343.92739999998	33,730			10,235		12,243			(8,421)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/15/2024	02/13/2026	2,919		340.85140000001	35,710			11,196		15,664			(8,928)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/24/2025	04/23/2027	6,741		326.78811200001		70,862		64,340		101,763			(6,522)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/11/2024	04/10/2026	2,307		346.79957200001	25,432			9,927		8,748			(6,349)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/22/2025	05/21/2027	6,976		329.50716299999999		79,373		75,121		101,625			(4,252)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/08/2025	05/07/2027	8,242		325.61643700002		98,145		91,000		133,974			(7,145)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/29/2024	02/27/2026	3,773		340.41820000001	50,271			16,711		21,585			(12,550)				0/0

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DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/26/2025	06/26/2026	420		5270		56,980		56,354		59,564			(626)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/08/2025	05/08/2026	378		5178		47,200		40,327		48,396			(6,873)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/30/2025	05/29/2026	391		5265		55,839		51,353		50,629			(4,486)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/20/2025	06/19/2026	268		5213		22,064		21,575		22,074			(489)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/12/2025	1,407		917.48235	40,560			4,067		48,074			(10,084)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/18/2025	3,604		944.42348000000004	92,480			2,160		44,079			(22,993)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/18/2025	1,484		943.48	38,640			902		19,044			(9,607)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/28/2025	542		921.94713000000002	14,100			2,905		17,474			(3,506)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/08/2025	1,721		929.43	44,640			2,330		42,292			(11,099)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/08/2023	11/07/2025	550		905.00229999999999	14,900			2,640		25,491			(3,705)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/28/2025	542		922.87	13,900			2,864		17,086			(3,456)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/21/2025	1,304		913.63940000000002	36,960			7,250		52,847			(9,177)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/12/2025	1,948		926.72185000000002	48,240			4,837		50,360			(11,994)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/05/2025	867		922.31679999999994	22,800			4,917		29,115			(5,669)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/14/2025	654		893.79110000000003	24,120			4,506		38,035			(5,997)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/12/2025	960		936.21289999999999	25,830			5,819		23,991			(6,422)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/26/2025	1,438		903.06602999999996	36,400			4,350		70,662			(9,050)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/26/2025	2,655		917.52954999999997	52,320			6,253		96,357			(13,008)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2023	09/05/2025	2,164		919.43970000000002	59,800			5,429		73,606			(14,888)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/19/2025	1,638		915.81	41,400			4,549		58,642			(10,293)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	08/29/2025	1,935		925.66840000000002	54,540			4,420		51,123			(13,560)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/17/2025	1,438		899.58950000000004	38,610			5,728		73,782			(9,599)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/12/2025	1,494		934.33860000000004	41,440			9,335		39,094			(10,303)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/19/2025	961		923.81299999999999	31,050			7,293		30,117			(7,720)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/08/2025	968		934.07719999999995	23,220			1,212		20,304			(5,773)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/31/2025	890		902.76670000000001	20,640			3,459		43,047			(5,132)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/15/2025	652		904.31084999999996	21,060			1,302		30,394			(5,236)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/03/2025	1,299		924.74379999999996	32,520			90		34,824			(8,108)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/14/2025	1,635		914.89710000000002	43,650			8,154		64,919			(10,853)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/10/2025	1,973		911.26779999999997	50,940			7,067		83,089			(12,665)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/05/2025	867		924.16319999999996	22,080			4,762		27,894			(5,490)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/24/2025	1,231		897.06399999999996	28,380			4,483		66,135			(7,056)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/10/2025	1,644		912.18	41,850			5,806		67,939			(10,405)				0/0

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BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/22/2025	1,083		921.58309999999994	28,000			2,000		33,779			(6,962)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/25/2025	1,169		931.89689999999996	35,640			1,175		22,961			(8,861)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/19/2025	961		925.68679999999995	30,150			7,082		28,783			(7,496)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/12/2023	07/11/2025	535		935.88800000000003	12,800			176		8,515			(3,182)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/28/2023	12/26/2025	1,166		941.36350000000004	32,087			7,856		21,425			(7,989)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/19/2025	1,747		918.55740000000003	42,176			4,635		58,162			(10,486)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	08/29/2025	1,290		923.80780000000004	37,440			3,034		36,178			(9,309)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	08/01/2025	1,178		933.43	30,360			1,293		24,767			(7,548)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/03/2025	3,356		917.35329999999999	94,860			261		114,739			(23,650)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/25/2025	1,487		925.30769999999995	50,120			1,652		38,395			(12,461)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/21/2025	1,196		911.79930000000002	34,980			6,862		50,282			(8,685)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/05/2023	04/02/2026	2,485		921.0616	79,120			19,943		89,034			(13,126)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2023	02/13/2026	2,285		917.33169999999996	69,510			14,449		84,222			(11,521)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/12/2025	2,399		915.11609999999996	74,140			11,135		91,305			(12,289)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2022	11/21/2025	1,752		917.04359999999997	50,560			6,615		62,869			(8,373)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/13/2022	07/11/2025	1,405		923.26976000000002	47,450			435		39,671			(7,865)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/26/2026	1,399		930.4896	41,990			13,843		43,881			(6,960)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	10/31/2025	1,884		907.57295999999997	51,850			5,793		82,887			(8,594)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/21/2022	09/19/2025	4,279		911.53	133,770			9,800		176,947			(22,173)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2022	07/18/2025	2,473		931.79988000000003	80,040			1,246		49,721			(13,267)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/09/2026	1,754		911.26779999999997	53,120			22,620		86,744			(8,805)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2023	02/06/2026	3,369		923.96109999999999	93,930			18,924		109,364			(15,569)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2022	09/26/2025	1,102		916.71640000000002	28,900			2,302		40,309			(4,790)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/19/2023	04/17/2026	2,059		921.90716999999995	60,990			16,197		73,205			(10,109)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/08/2026	2,919		924.19488000000001	87,588			24,945		97,324			(14,518)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/01/2026	3,791		925.10649999999998	109,200			30,400		131,989			(18,100)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/25/2026	1,217		898.54618000000005	38,610			15,946		71,249			(6,400)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/13/2026	1,853		915.81470000000002	54,060			24,753		86,661			(8,960)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/01/2023	06/01/2026	1,623		924.32	49,320			15,103		54,574			(8,160)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/18/2026	1,281		929.43460000000005	44,280			21,694		45,677			(7,339)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2022	11/14/2025	2,296		913.54549999999995	70,980			8,840		88,814			(11,765)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/17/2023	05/15/2026	1,951		917.8107	58,680			17,088		72,182			(9,726)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2023	02/23/2026	2,086		915.3741	55,860			12,101		81,778			(9,242)				0/0

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BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/11/2026	1,707		935.27570000000003	54,720			26,458		60,252			(9,070)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/27/2026	650		911.79556000000002	23,160			10,901		30,210			(3,839)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/28/2023	12/28/2026	1,166		942.30674999999997	36,762			18,314		32,032			(6,082)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/04/2026	975		925.0865	29,340			13,998		38,993			(4,863)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2022	08/29/2025	1,944		928.55733999999995	58,680			3,170		49,429			(9,726)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/04/2023	10/02/2026	665		906.32083999999998	18,780			7,877		32,946			(3,113)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/16/2026	2,955		910.16471999999999	93,690			17,089		126,184			(15,543)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2022	08/15/2025	2,965		939.77750000000003	102,480			4,223		40,684			(16,986)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/26/2022	10/24/2025	2,424		905.59518000000003	75,680			7,970		114,578			(12,544)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/23/2026	1,455		897.95749999999998	39,650			17,392		81,570			(6,572)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2022	07/07/2025	859		923.37343999999996	31,200			171		24,201			(5,162)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/08/2022	09/08/2025	1,618		930.12199999999996	50,250			3,169		40,863			(8,314)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/07/2026	1,184		934.07719999999995	34,320			12,634		39,023			(5,689)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/29/2023	03/27/2026	2,614		919.2183	74,640			18,387		96,540			(12,372)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/30/2022	11/28/2025	1,307		915.42546000000004	41,880			5,753		51,714			(6,942)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/14/2023	06/12/2026	2,046		927.76130000000001	61,370			19,445		71,155			(10,172)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/17/2026	2,438		941.59303999999997	77,510			27,043		68,788			(12,847)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/05/2026	1,735		920.55520000000001	52,704			16,361		63,150			(8,736)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/18/2026	1,965		921.30489999999998	55,170			22,432		74,234			(9,144)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/10/2026	2,276		923.78290000000004	68,460			17,742		75,154			(11,347)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/10/2025	2,665		893.28607999999997	89,520			8,280		152,876			(14,838)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2022	08/08/2025	2,651		942.02702999999997	86,750			3,019		30,546			(14,379)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	07/31/2026	1,286		933.43	39,360			14,237		42,676			(6,524)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/24/2023	05/22/2026	1,859		916.94213999999999	54,400			16,190		78,850			(9,017)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/03/2025	2,422		906.49339999999995	77,440			6,666		111,689			(12,836)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2022	12/05/2025	3,389		913.02030000000002	107,570			15,466		140,714			(17,830)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/24/2026	1,169		932.83820000000003	40,040			14,227		35,819			(6,637)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/27/2022	07/25/2025	2,667		932.57370000000003	94,000			2,066		52,057			(15,581)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/03/2022	08/01/2025	3,185		936.22871999999995	114,900			3,262		53,221			(19,045)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/14/2026	544		920.86995000000002	15,970			5,981		20,351			(2,647)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/22/2023	03/20/2026	1,749		910.9914	54,560			13,090		79,659			(9,043)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	08/28/2026	1,397		924.73810000000003	45,890			17,776		50,700			(7,606)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/08/2023	11/06/2026	550		917.73599999999999	14,750			6,659		23,201			(2,445)				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)
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	12/29/2025	2,200		905.59307999999999	68,600			11,350		101,829			(11,350)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/23/2026	1,960		922.19410000000005	55,440			10,458		63,939			(9,189)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/11/2026	1,948		923.02605000000005	60,300			24,131		71,141			(9,995)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/06/2026	1,407		925.66759999999999	41,210			13,938		48,702			(6,818)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2023	09/04/2026	2,489		919.43970000000002	80,500			31,728		107,159			(13,355)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2022	10/17/2025	3,108		900.94	94,360			9,332		155,510			(15,640)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/24/2022	08/22/2025	1,709		934.17790000000002	56,960			2,712		33,288			(9,441)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/16/2026	1,659		900.49360000000001	51,300			22,174		89,702			(8,503)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2023	01/09/2026	3,058		915.75	93,240			16,394		122,229			(15,455)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/14/2022	09/12/2025	978		925.74130000000002	29,340			1,961		28,473			(4,863)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/20/2026	1,413		912.71939999999995	47,320			21,950		67,543			(7,836)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2022	12/19/2025	2,630		911.71736999999996	79,920			12,515		107,793			(13,247)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2023	01/05/2026	3,202		904.84424999999999	95,990			16,496		150,491			(15,881)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/22/2026	2,586		928.13	76,102			24,764		84,840			(12,591)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/26/2023	04/24/2026	2,721		922.08115999999995	79,000			21,486		101,421			(13,094)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/21/2026	758		920.65970000000004	23,520			8,960		31,253			(3,898)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2022	11/07/2025	1,996		894.41700000000003	64,620			7,634		112,254			(10,711)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/30/2026	890		900.06920000000002	25,840			11,500		48,534			(4,283)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	08/02/2027	1,500		933.43	51,940			27,127		63,076			(6,444)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/13/2022	07/13/2026	1,513		923.26976000000002	56,980			14,723		54,919			(7,069)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/08/2025	291		1036	13,110			1,438		18			(1,626)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2023	02/12/2027	2,502		916.41250000000002	86,020			34,916		108,270			(10,693)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/10/2027	2,702		925.12	88,250			41,010		106,020			(10,948)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/04/2022	05/04/2026	1,886		954.34	75,780			15,945		32,722			(9,401)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	12/29/2026	2,640		902.86539000000005	94,800			35,477		140,296			(11,761)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2021	12/22/2025	873		1032	41,310			4,927		101			(5,125)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/04/2023	10/04/2027	775		902.71	26,110			14,764		43,549			(3,239)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/06/2027	1,624		925.66759999999999	54,300			27,355		66,134			(6,736)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/29/2022	06/29/2026	1,403		917.49239999999998	56,940			14,167		56,077			(7,064)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/19/2027	2,544		943.48	89,520			45,895		92,220			(11,106)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2022	11/20/2026	2,080		909.7364	73,150			25,454		98,873			(9,087)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/01/2023	06/01/2027	1,731		929.86590000000001	54,576			26,185		63,868			(6,771)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/16/2027	544		919.95	18,525			9,853		23,677			(2,298)				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)
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/12/2026	2,998		899.58951000000002	102,330			32,824		163,936			(12,695)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/22/2022	06/22/2026	3,244		923.81529999999998	121,500			29,646		121,196			(15,073)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/06/2027	1,083		924.16319999999996	37,300			22,702		47,270			(4,627)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2022	02/09/2026	201		993.48009999999999	9,380			1,434		472			(1,164)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/20/2027	2,075		916.72580000000005	70,718			39,309		95,170			(8,773)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2022	01/16/2026	600		1003	26,580			3,633		664			(3,304)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/07/2027	2,060		917.78800000000001	71,288			34,496		90,459			(8,844)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/20/2027	1,494		926.62379999999996	59,920			37,044		63,711			(7,434)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/13/2027	2,489		926.72185000000002	83,950			46,262		99,897			(10,415)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/22/2023	03/22/2027	2,077		910.9914	72,580			31,290		107,244			(9,004)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	11/02/2026	1,995		900.35568000000001	66,420			22,261		108,431			(8,240)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2027	1,223		901.86749999999995	39,490			23,088		69,706			(4,899)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	08/30/2027	1,505		924.73810000000003	54,180			29,337		63,095			(6,721)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2022	08/17/2026	3,282		939.77750000000003	125,550			35,453		85,114			(15,575)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/08/2022	09/08/2026	1,941		929.19470000000001	70,920			21,096		71,252			(8,798)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/13/2027	1,921		936.21289999999999	68,580			42,069		86,237			(8,508)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/19/2023	04/19/2027	2,276		922.83	75,390			33,949		94,312			(9,353)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/05/2026	2,092		908.31	73,340			23,173		107,301			(9,098)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2022	11/09/2026	2,218		901.63	72,600			24,681		118,657			(9,007)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2022	09/28/2026	1,873		915.80876000000001	56,950			17,721		83,890			(7,065)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/28/2023	12/28/2027	1,378		941.36350000000004	49,855			31,095		47,235			(6,185)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2022	10/19/2026	3,552		900.94	119,040			38,755		190,887			(14,768)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2023	02/08/2027	3,803		922.12059999999997	123,200			49,567		155,116			(15,284)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/18/2022	05/18/2026	213		952.49350000000004	6,960			1,531		3,955			(863)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/19/2027	1,630		914.55949999999996	58,950			35,241		79,651			(7,323)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/11/2022	05/11/2026	1,170		920.48519999999996	59,840			12,879		46,330			(7,424)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/15/2027	1,744		914.89710000002	60,800			36,130		97,922			(7,543)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2021	11/17/2025	96		1035	5,110			487		29			(634)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2022	04/06/2026	1,549		967.40160000000003	59,250			11,330		17,563			(7,350)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/13/2022	04/13/2026	723		976.34879999999998	26,180			5,132		6,345			(3,248)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/27/2027	1,327		906.68191000000002	42,720			23,951		80,537			(5,300)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2022	05/22/2026	951		945.43359999999996	37,170			8,297		22,268			(4,621)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/01/2021	12/01/2025	98		1025	4,970			521		65			(617)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/26/2027	1,594		927.19039999999995	63,600			32,912		63,918			(7,890)				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)
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/09/2027	1,184		934.07719999999995	39,270			20,698		49,640			(4,872)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/15/2022	06/15/2026	3,140		937.52509999999995	99,180			23,724		84,666			(12,304)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/23/2027	866		920.65970000000004	30,000			16,100		39,137			(3,722)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/12/2027	2,926		921.93709999999999	99,900			44,507		118,960			(12,393)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2022	07/20/2026	2,903		931.79988000000003	106,650			28,070		96,572			(13,231)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/11/2027	1,973		911.26779999999997	66,780			38,082		114,027			(8,285)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/28/2027	1,614		929.56	55,950			27,879		62,063			(6,941)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/12/2022	01/12/2026	589		1028	25,200			3,368		131			(3,126)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/14/2026	2,181		919.70084999999995	72,200			26,277		90,576			(8,957)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/08/2023	11/08/2027	880		915.00729999999999	28,000			16,504		42,895			(3,474)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/20/2022	04/20/2026	1,867		965.32439999999997	73,980			14,857		23,269			(9,178)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/02/2022	06/02/2026	1,053		945.51279999999997	42,500			9,788		23,597			(5,272)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/22/2027	2,694		929.05809999999997	86,328			42,661		104,017			(10,710)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2023	09/07/2027	2,814		919.43970000000002	101,400			55,461		145,295			(12,579)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2023	01/11/2027	3,385		920.3288	110,360			42,283		145,760			(13,691)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/24/2022	08/24/2026	1,602		934.17790000000002	61,200			17,576		48,863			(7,592)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/02/2022	02/02/2026	499		1005	24,550			3,635		1,537			(3,046)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/27/2022	07/27/2026	3,094		933.51099999999997	119,770			32,097		93,434			(14,858)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2022	08/31/2026	2,484		926.70578	87,400			25,519		93,442			(10,843)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/18/2027	1,880		900.49360000000001	65,110			37,442		108,561			(8,077)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/26/2023	04/26/2027	3,048		921.16	101,360			46,130		134,175			(12,574)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2021	12/15/2025	388		1026	19,200			2,198		55			(2,382)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/24/2023	05/24/2027	1,859		915.10641999999996	63,240			29,995		90,841			(7,845)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2022	12/07/2026	3,935		912.10545000000002	143,280			51,459		196,208			(17,775)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/14/2022	09/14/2026	869		928.50199999999995	29,760			8,975		32,379			(3,692)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/21/2022	09/21/2026	5,046		912.44152999999994	180,320			55,245		242,297			(22,370)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/25/2027	1,567		897.95749999999998	48,580			28,169		93,259			(6,027)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/29/2027	650		921.02426000000003	23,280			14,057		29,568			(2,888)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/25/2027	2,177		922.19410000000005	73,200			28,748		85,433			(9,081)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/26/2022	10/26/2026	2,645		904.68777	94,800			31,318		143,489			(11,761)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2022	01/26/2026	609		987.33069999999998	26,820			3,842		1,715			(3,327)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2022	08/10/2026	3,075		942.02702999999997	113,390			31,476		75,495			(14,067)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/19/2027	3,392		910.16471999999999	120,900			46,984		163,605			(14,999)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2022	11/16/2026	2,625		914.46	89,040			30,697		116,219			(11,046)				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)
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/03/2027	4,657		924.18330000000003	153,940			70,798		197,655			(19,097)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/05/2023	04/05/2027	2,593		917.35879999999997	96,480			42,520		115,639			(11,969)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2022	07/07/2026	1,074		928.95835999999997	40,400			10,273		34,957			(5,012)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/14/2023	06/14/2027	2,477		930.54740000000004	80,730			39,452		95,837			(10,015)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/30/2022	11/30/2026	1,525		915.42546000000004	55,160			19,546		72,293			(6,843)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2022	03/30/2026	817		977.05200000000002	33,600			6,264		5,455			(4,168)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2022	01/05/2026	687		1015	34,090			4,393		1,064			(4,229)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2022	04/27/2026	2,101		951.97	84,400			17,354		38,222			(10,470)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2023	02/23/2027	2,415		909.90917999999999	78,320			32,316		118,036			(9,716)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/17/2023	05/17/2027	2,493		918.73035000000004	84,640			39,738		105,925			(10,500)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2023	01/05/2027	3,533		904.84424999999999	119,360			45,241		182,963			(14,808)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2022	12/21/2026	2,958		911.71736999999996	101,250			37,336		138,647			(12,561)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/03/2022	08/03/2026	3,610		935.28683999999998	145,860			39,789		105,866			(18,095)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/08/2022	06/08/2026	424		938.83299999999997	17,360			4,069		11,057			(2,154)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/29/2023	03/29/2027	2,940		918.3	93,555			40,782		128,489			(11,606)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/02/2022	06/02/2027	1,369		945.51279999999997	59,670			22,932		40,862			(5,921)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/08/2022	06/08/2027	424		937.88850000000002	18,920			7,334		14,261			(1,877)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/18/2022	05/18/2027	744		943.09079999999994	29,540			11,110		22,929			(2,931)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2022	09/28/2027	1,983		916.71640000000002	65,700			29,500		93,349			(6,520)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/28/2028	2,582		932.34870000000001	96,000			57,495		107,958			(9,521)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2023	01/11/2028	4,368		915.75	164,800			83,484		211,882			(16,354)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	12/29/2027	3,190		906.50230999999997	117,740			58,805		174,103			(11,684)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2022	04/27/2027	2,416		951.97	105,800			38,573		63,768			(10,499)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/14/2023	06/14/2028	5,169		928.69	188,160			111,246		220,348			(18,661)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/04/2023	10/04/2028	7,865		911.73710000000005	261,990			170,975		424,706			(25,984)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2022	08/31/2027	2,808		928.55733999999995	106,080			46,003		114,598			(10,527)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/20/2022	04/20/2027	1,763		965.32435999999996	75,990			27,413		36,570			(7,541)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2022	01/05/2027	786		1015	42,880			13,000		5,444			(4,255)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/22/2023	03/22/2028	3,061		910.9914	116,760			63,658		188,873			(11,580)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2022	04/06/2027	1,756		967.40160000000003	72,420			25,569		34,575			(7,186)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/10/2028	4,540		925.12	160,062			91,564		200,207			(15,875)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/03/2022	08/03/2027	4,034		935.28683999999998	175,560			73,439		144,564			(17,421)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2022	08/10/2027	3,606		942.02702999999997	142,800			60,283		114,670			(14,170)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/08/2026	291		1036	14,460			4,162		757			(1,435)				D/0

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BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2022	11/22/2027	2,409		909.7364	90,860			43,537		124,397			(9,016)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2023	02/08/2028	3,369		919.35969999999998	122,450			63,910		159,208			(12,151)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	11/02/2027	2,217		903.96432000000004	75,400			35,302		123,291			(7,482)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/29/2022	06/29/2027	1,511		917.49239999999998	65,520			26,151		68,761			(6,502)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/21/2022	09/21/2027	4,937		911.53	195,300			86,943		282,045			(19,380)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2022	11/16/2027	3,171		913.54549999999995	117,160			55,754		156,294			(11,626)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/20/2028	5,350		916.72580000000005	199,479			128,650		267,159			(19,784)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/15/2028	4,468		915.81470000000002	168,510			113,848		288,302			(16,712)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/26/2028	4,781		934.72080000000005	187,200			114,987		193,305			(18,566)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/26/2022	10/26/2027	3,086		903.78035999999997	122,360			56,820		195,639			(12,142)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/18/2028	3,650		894.16480000000001	145,200			95,872		236,294			(14,401)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2021	12/15/2026	485		1027	26,000			7,583		1,685			(2,580)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2023	09/07/2028	5,086		921.28779999999995	196,460			125,304		302,237			(19,485)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/24/2023	05/24/2028	3,281		915.10641999999996	120,600			69,915		173,163			(11,961)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/11/2028	5,701		911.26779999999997	210,600			138,246		380,918			(20,887)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/14/2027	3,381		916.03305	125,550			61,674		164,421			(12,459)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/21/2028	4,239		918.23979999999995	158,730			107,762		204,950			(15,743)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2022	12/07/2027	4,919		913.02030000000002	198,000			96,503		287,535			(19,648)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/04/2022	05/04/2027	2,200		955.29430000000002	95,340			35,125		55,077			(9,461)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2022	01/26/2027	609		987.33069999999998	29,460			9,271		6,797			(2,923)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2021	11/17/2026	96		1035	5,610			1,550		361			(557)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/13/2028	5,015		937.15	195,050			134,772		272,368			(19,345)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/12/2028	4,551		922.86	167,160			93,060		204,627			(16,579)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/22/2022	06/22/2027	3,677		923.81529999999998	150,280			59,403		159,806			(14,913)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/06/2028	4,766		923.24	180,400			123,957		217,126			(17,892)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2022	07/07/2027	1,289		928.95835999999997	52,200			21,063		50,121			(5,180)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/09/2028	5,595		934.07719999999995	204,880			127,419		285,932			(20,320)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2023	01/05/2028	4,858		904.84424999999999	176,440			88,800		270,678			(17,509)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/13/2022	04/13/2027	1,033		975.38109999999995	41,500			14,812		17,642			(4,118)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/01/2023	06/01/2028	2,921		927.09299999999996	103,464			60,434		126,605			(10,261)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/23/2028	3,465		923.43	125,760			79,177		156,735			(12,473)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2022	10/19/2027	3,885		901.84094000000005	137,900			63,507		220,867			(13,684)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/08/2023	11/08/2028	3,408		913.18820000000005	121,830			81,843		182,436			(12,083)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/05/2027	3,083		907.40170000000001	122,360			55,411		185,809			(12,142)				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)
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/19/2023	04/19/2028	4,226		923.75283000000002	150,930			84,604		192,382			(14,969)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	08/30/2028	3,547		925.66840000002	134,310			85,075		160,593			(13,321)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/26/2023	04/26/2028	5,333		921.16	193,550			109,236		258,042			(19,196)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/30/2022	11/30/2027	1,634		916.34364000000005	64,650			31,262		91,778			(6,415)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/19/2028	6,041		939.70608000000004	242,250			147,872		287,347			(24,026)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2023	02/15/2028	3,155		919.17	112,520			59,159		145,971			(11,166)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/29/2028	2,926		921.94713000000002	113,130			77,300		143,020			(11,220)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/05/2023	04/05/2028	4,645		921.98720000000003	178,450			98,661		215,341			(17,698)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/01/2021	12/01/2026	98		1025	5,630			1,599		509			(559)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/24/2022	08/24/2027	1,816		932.30579999998	78,710			33,831		68,650			(7,811)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/13/2028	3,355		924.87395000000004	126,480			81,086		153,137			(12,544)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/07/2028	2,927		922.4	103,329			60,695		134,143			(10,248)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/11/2022	05/11/2027	851		921.42539999997	46,880			17,451		39,585			(4,652)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/27/2022	07/27/2027	3,414		933.51099999997	142,720			59,154		125,196			(14,162)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2023	02/01/2028	1,945		921.52908000000002	75,841			39,293		88,463			(7,526)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/20/2028	6,617		924.74990000003	295,120			205,048		315,215			(29,269)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2028	3,003		901.86749999995	106,110			70,876		180,414			(10,524)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2022	02/09/2027	301		986.49779999998	16,230			5,232		3,516			(1,611)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2022	11/09/2027	2,551		899.82669999996	92,000			43,428		149,018			(9,129)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/22/2028	7,111		927.20190000002	248,470			147,993		311,779			(24,643)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2022	12/21/2027	4,054		911.71736999996	149,110			73,819		207,962			(14,797)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/17/2023	05/17/2028	3,902		917.8107	145,080			83,550		185,263			(14,389)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2022	08/17/2027	3,600		940.72199999998	145,860			62,134		117,188			(14,474)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2023	02/23/2028	4,062		911.73081999999	140,230			74,343		210,772			(13,915)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/08/2022	09/08/2027	2,265		930.12199999996	90,930			39,832		102,833			(9,023)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/12/2022	01/12/2027	589		1028	27,900			8,566		2,219			(2,769)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/28/2023	12/28/2028	4,559		946.07974999999	168,388			117,733		169,169			(16,700)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/06/2028	4,655		923.82	174,580			105,322		215,551			(17,315)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	08/02/2028	5,142		935.29690000005	191,520			118,375		258,070			(18,995)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/12/2023	07/12/2028	1,178		945.22820000002	37,180			22,552		41,214			(3,687)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2022	01/19/2027	700		1004	33,670			10,467		5,135			(3,341)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/19/2028	4,268		910.16471999999	163,800			83,696		224,144			(16,254)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/02/2022	02/02/2027	599		991.52459999996	36,720			11,696		7,849			(3,644)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/16/2028	3,696		921.78989999999	138,210			86,485		173,406			(13,707)				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)
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/25/2028	3,048		921.27560000000005	111,720			57,453		136,698			(11,086)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/12/2027	3,443		898.68902000000003	126,790			57,904		202,766			(12,582)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/15/2022	06/15/2027	3,573		937.52509999999995	124,080			48,571		121,440			(12,313)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2021	12/22/2026	970		1032	50,400			14,893		3,033			(5,001)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/14/2022	09/14/2027	1,087		928.50199999999995	41,700			18,404		50,253			(4,138)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/25/2028	5,036		890.80949999999996	184,050			122,229		337,049			(18,254)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2022	05/25/2027	951		945.43359999999996	40,770			15,490		29,484			(4,046)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/03/2028	7,149		925.10649999999998	256,080			145,510		314,926			(25,398)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/29/2023	03/29/2028	4,247		918.3	144,183			79,162		203,115			(14,300)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2022	03/30/2027	1,021		976.07299999999998	43,600			15,227		16,060			(4,327)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/13/2022	07/13/2027	1,730		923.26976000000002	70,240			28,574		72,959			(6,970)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2022	07/20/2027	3,226		931.79988000000003	130,200			53,465		125,310			(12,920)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/27/2028	3,651		913.00969999999995	121,110			78,572		237,195			(12,011)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2025	06/12/2026	373		5377		41,400		39,353		36,737			(2,047)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/17/2025	04/17/2026	588		4980		53,070		42,632		73,270			(10,438)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/05/2025	06/05/2026	277		5400		31,200		29,057		26,087			(2,143)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/24/2025	04/24/2026	110		39612		86,812		70,833		113,091			(15,979)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/08/2025	05/08/2026	104		41120		85,226		72,817		102,925			(12,409)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2025	06/12/2026	88		42968		77,710		73,867		82,323			(3,843)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2025	05/29/2026	90		42228		77,520		71,293		87,110			(6,227)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/20/2025	06/18/2026	102		41954		76,454		74,755		85,203			(1,699)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	57		42445		65,328		58,329		78,719			(6,999)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2025	06/26/2026	95		43257		107,420		106,240		110,906			(1,180)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/17/2025	04/17/2026	194		39299		171,000		137,368		246,310			(33,632)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2025	05/15/2026	66		42238		46,928		40,998		53,132			(5,930)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/01/2025	05/01/2026	96		41038		76,284		63,710		99,668			(12,574)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2025	06/26/2026	200		22380		117,675		116,382		120,111			(1,293)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/24/2025	04/24/2026	1,200		0.96699999999999997		25,680		20,953		31,511			(4,727)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/05/2025	06/05/2026	900		1.00899999999999999		15,300		14,249		16,071			(1,051)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2025	06/12/2026	2,800		0.99299999999999999		73,640		69,998		74,225			(3,642)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/01/2025	05/01/2026	1,117		2858		61,760		51,580		79,722			(10,180)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2025	05/15/2026	851		3010		47,320		41,340		49,781			(5,980)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/17/2025	04/17/2026	1,239		2722		71,298		57,275		100,825			(14,023)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2025	05/29/2026	666		3028		42,500		39,086		46,531			(3,414)				0/0

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S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2025	06/26/2026	808		3029		37,025		36,618		36,478			(407)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	738		2989		60,786		54,273		68,609			(6,513)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2025	06/12/2026	655		3134		43,940		41,767		45,108			(2,173)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/29/2025	05/29/2026	4,626		398.41791999999998		20,700		18,880		27,508			(1,820)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/16/2025	04/16/2026	13,982		382.74401999999998		137,160		108,899		197,130			(28,261)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	3,620		396.4495		15,680		14,000		24,273			(1,680)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/29/2025	05/29/2026	9,253		392.19263999999998		63,720		58,118		81,404			(5,602)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/16/2025	04/16/2026	11,392		386.99243999999999		87,560		69,519		128,407			(18,041)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/07/2025	05/07/2026	11,298		393.3546		72,600		61,830		89,857			(10,770)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/29/2025	05/29/2026	20,561		389.08		170,400		155,420		216,099			(14,980)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/07/2025	05/07/2026	5,392		398.02812		25,200		21,462		31,574			(3,738)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	6,464		393.74203999999997		34,250		30,580		51,439			(3,670)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	19,649		385.61966000000001		174,040		155,393		247,087			(18,647)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/16/2025	04/16/2026	8,285		395.48928000000001		35,520		28,201		55,396			(7,319)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/07/2025	05/07/2026	18,744		389.84946000000002		149,650		127,449		183,975			(22,201)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/29/2025	05/28/2027	6,168		388.69092000000001		73,440		70,212		84,713			(3,228)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/07/2025	05/07/2027	2,568		388.29162000000002		31,100		28,796		35,440			(2,304)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/16/2025	04/16/2027	5,696		385.44756000000001		67,540		60,591		86,836			(6,949)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2025	05/21/2027	5,947		386.39321999999999		69,920		66,174		88,983			(3,746)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2025	06/12/2026	499		199.05225999999999		3,070		2,918		2,840			(152)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/20/2025	06/18/2026	499		199.30956		2,810		2,748		2,670			(62)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/01/2025	05/01/2026	500		199.25976		2,830		2,364		2,578			(466)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2025	05/15/2026	499		200.13892000000001		2,720		2,376		2,427			(344)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/08/2025	05/08/2026	500		198.96083999999999		2,670		2,281		2,523			(389)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/17/2025	04/17/2026	497		202.34486000000001		2,230		1,791		1,680			(439)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/05/2025	06/05/2026	500		201.8586		2,190		2,040		2,129			(150)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/01/2025	05/01/2026	2,353		297.75745999999998		7,805		6,518		8,072			(1,287)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	1,650		304.32243999999997		6,365		5,683		5,743			(682)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/04/2025	06/04/2026	141		707.95680000000004		6,560		6,091		9,151			(469)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/22/2023	11/21/2025	361		1143	22,468			4,413		12,310			(5,586)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/20/2023	07/18/2025	1,445		1108	107,072			2,504		41,742			(26,658)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/17/2023	08/15/2025	1,503		1106	85,312			5,281		56,572			(21,240)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/03/2023	08/01/2025	1,729		1138	103,227			4,402		28,133			(25,700)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/07/2023	12/05/2025	270		1154	16,242			3,508		8,546			(4,044)				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)
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/24/2023	08/22/2025	1,031		1138	49,324			3,528		22,375			(12,280)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/29/2023	12/29/2025	343		1204	23,712			5,887		7,326			(5,887)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/05/2023	10/03/2025	965		1104	45,350			5,864		45,662			(11,291)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/13/2023	07/11/2025	544		1151	31,182			429		2,345			(7,763)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/14/2023	12/12/2025	517		1197	33,816			7,628		9,751			(8,419)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/26/2023	10/24/2025	295		1042	17,448			2,760		27,498			(4,344)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/16/2023	11/14/2025	639		1142	36,792			6,883		21,471			(9,160)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/12/2023	10/10/2025	1,885		1089	115,100			15,991		108,620			(28,656)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/19/2023	10/17/2025	476		1083	28,015			4,162		29,738			(6,975)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/02/2023	10/31/2025	662		1100	37,142			6,233		35,034			(9,247)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/30/2023	11/28/2025	361		1141	22,544			4,651		12,924			(5,613)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/13/2023	07/11/2025	903		334.065	9,468			130		2,890			(2,357)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/16/2023	11/14/2025	603		331.59480000000002	6,782			1,269		5,009			(1,689)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/09/2023	11/07/2025	613		323.17360000000002	7,434			1,319		8,641			(1,851)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/10/2023	08/08/2025	1,513		332.827	15,380			804		7,993			(3,829)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/19/2023	10/17/2025	308		314.70949999999999	4,726			702		6,577			(1,177)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/30/2023	11/28/2025	1,199		333.24362300000001	13,608			2,808		9,129			(3,388)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/27/2023	07/25/2025	1,799		332.17779999999999	21,030			694		9,424			(5,236)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/22/2023	11/21/2025	1,198		331.83089999999999	14,388			2,826		9,937			(3,577)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/14/2023	12/12/2025	293		341.44920000000002	3,382			763		1,227			(842)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/07/2023	12/05/2025	299		331.21910000000003	3,747			809		2,657			(933)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/14/2023	09/12/2025	598		330.1789	7,682			771		4,796			(1,913)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/03/2023	08/01/2025	603		333.33010000000002	6,286			268		2,835			(1,565)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2024	03/20/2026	208		959.66	5,600			2,015		3,154			(1,392)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/25/2027	519		958.39	17,350			10,078		11,776			(2,886)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/08/2023	03/06/2026	2,764		904.45	77,000			17,487		138,562			(12,763)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/08/2023	03/08/2027	3,317		908.06780000000003	98,700			41,604		171,566			(12,244)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2024	03/20/2028	313		956.78099999999995	11,580			7,881		8,989			(1,437)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/08/2023	03/08/2028	4,533		908.06780000000003	147,190			79,120		239,960			(14,598)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2024	03/20/2029	3,647		957.74069999999995	144,550			107,620		116,081			(14,344)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/27/2029	5,090		956.47321999999997	211,190			158,306		154,835			(20,991)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2025	06/05/2026	111,865		259.873966		698,400		650,433		760,573			(47,967)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/20/2025	06/18/2026	95,190		259.489374		629,920		615,922		677,686			(13,998)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/22/2025	05/22/2026	160,033		256.38433700000002		1,073,800		958,750		1,385,809			(115,050)				0/0

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FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/26/2025	06/26/2026	121,996		261.77939199999997		784,000		775,385		637,453			(8,615)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/08/2025	05/08/2026	114,771		258.51752399999998		712,800		609,013		854,125			(103,787)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/15/2026	131,806		260.25081699999998		755,820		660,304		855,631			(95,516)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/30/2025	05/29/2026	87,357		260.37300699999997		510,750		469,720		564,815			(41,030)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/02/2025	04/30/2026	97,554		257.52809600000001		683,100		574,943		780,959			(108,158)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	96,063		259.980366		652,600		620,329		652,595			(32,271)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/17/2025	04/17/2026	124,659		258.95453099999997		680,520		546,678		898,565			(133,842)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/24/2026	157,081		258.72376500000001		933,800		761,919		1,139,183			(171,881)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/20/2025	06/17/2027	9,980		260.27096899999998		85,800		84,852		82,839			(948)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/25/2024	01/23/2026	13,360		258.30981500000001	130,550			37,094		93,557			(32,592)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/28/2024	03/27/2026	58,159		264.79219999999998	468,160			173,943		223,970			(117,040)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2025	06/04/2027	33,444		259.873966		287,970		278,081		280,885			(9,889)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/30/2025	05/28/2027	20,396		259.33359300000001		177,550		170,448		177,018			(7,102)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/23/2024	02/23/2026	34,000		260.71485200000001	286,580			93,424		193,608			(71,349)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2024	01/05/2026	12,671		264.34142400000002	80,520			20,822		43,310			(20,047)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/17/2025	04/16/2027	29,903		257.40853399999997		255,640		230,605		288,147			(25,035)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/14/2027	24,665		259.47239999999999		208,640		195,457		210,475			(13,183)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/25/2024	04/24/2026	49,910		258.20453700000002	394,740			161,707		378,356			(98,549)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/13/2026	42,053		261.83887700000002	330,000			103,467		209,897			(82,500)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/11/2027	25,642		261.02551299999999		221,770		216,287		202,887			(5,483)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/08/2025	05/07/2027	44,440		258.77629999999999		376,050		348,673		395,586			(27,377)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/19/2024	01/16/2026	16,479		259.37654700000002	143,190			39,357		103,238			(35,798)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/04/2024	04/02/2026	25,167		263.320198	192,060			72,951		118,818			(48,015)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/21/2024	03/20/2026	50,012		264.20033599999999	396,000			143,106		203,604			(98,863)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/02/2025	04/30/2027	45,114		258.82481300000001		394,290		363,291		400,039			(30,999)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/14/2024	03/13/2026	37,748		261.47780599999999	314,820			110,730		203,289			(78,596)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/18/2024	04/17/2026	57,047		257.976	443,940			177,576		451,577			(110,832)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2024	04/10/2026	78,827		259.28161499999999	647,800			252,865		536,428			(161,727)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/22/2025	05/21/2027	43,011		257.41502700000001		367,410		347,727		409,851			(19,683)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/01/2024	01/30/2026	26,514		263.75048600000002	218,400			64,164		103,817			(54,525)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/26/2025	06/25/2027	23,255		262.041696		202,520		201,407		158,065			(1,113)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/23/2027	3,482		260.01609200000001		27,000		24,515		28,422			(2,485)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2024	01/09/2026	24,824		261.84039999999999	198,900			52,747		117,282			(49,725)				0/0

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FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2024	02/06/2026	25,205		261.84930000000003	201,960			61,284		124,466			(50,420)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/29/2024	02/27/2026	71,793		261.33917400000001	588,440			195,606		384,855			(146,907)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/07/2024	03/06/2026	87,064		263.64615099999997	722,200			247,042		368,906			(180,301)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	05/08/2025	05/08/2026	1,900		0.96799999999999997		53,580		45,779		61,135			(7,801)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/15/2026	2,300		0.999		51,060		44,607		52,499			(6,453)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	9,956		394.86383999999998		69,030		65,616		76,241			(3,414)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/24/2026	10,066		390.55968000000001		67,860		55,369		93,719			(12,491)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	4,340		401.13152000000002		20,060		19,068		21,697			(992)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	05/14/2025	05/14/2026	6,745		395.10674999999998		29,900		26,039		48,354			(3,861)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/24/2026	14,195		388.62238000000002		107,800		87,958		148,662			(19,842)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	22,720		390.94654000000003		198,470		188,656		220,829			(9,814)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/24/2026	6,452		397.53395999999998		27,250		22,234		37,446			(5,016)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	05/14/2025	05/14/2026	9,858		389.71017000000001		62,320		54,273		99,273			(8,047)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	05/14/2025	05/14/2026	21,792		385.08452999999997		183,120		159,475		284,010			(23,645)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/11/2027	3,829		390.94654000000003		46,200		45,058		47,484			(1,142)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	05/14/2025	05/14/2027	6,745		385.47		76,440		71,512		102,150			(4,928)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	03/06/2024	03/06/2026	7,567		367.79987999999997	91,560			31,191		196,462			(22,764)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/13/2026	4,686		362.09435999999999	51,850			16,257		146,604			(12,963)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/27/2026	10,740		369.47039999999998	138,400			51,351		263,484			(34,552)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/23/2027	2,839		389.00984		30,580		27,766		37,081			(2,814)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2025	06/05/2026	1,483		405.86394999999999		7,920		7,376		7,680			(544)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2025	06/05/2026	11,121		424.88249999999999		82,350		76,694		78,410			(5,656)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	13,555		427.66050000000001		90,200		85,740		82,423			(4,460)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/25/2025	06/25/2026	15,843		433.86378000000002		60,800		59,965		66,725			(835)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	15,527		435.77550000000002		58,590		55,693		52,451			(2,897)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/15/2026	12,619		436.07785000000001		40,800		35,644		33,804			(5,156)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2025	06/05/2026	16,805		434.99874999999997		61,880		57,630		57,512			(4,250)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/25/2025	06/25/2026	19,308		422.14864999999998		159,120		156,934		173,795			(2,186)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/15/2026	9,897		424.35750000000002		72,800		63,600		65,318			(9,200)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2024	04/10/2026	4,633		632.98599000000002	73,000			28,495		64,798			(18,225)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2024	01/09/2026	1,695		628.55010000000004	18,720			4,964		16,596			(4,680)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	05/01/2025	04/30/2027	1,337		708.06098999999995		13,040		11,965		12,406			(1,075)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/14/2027	1,829		694.55925000000002		27,170		25,453		23,596			(1,717)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/19/2024	01/16/2026	3,947		628.35104999999999	46,830			12,872		40,961			(11,708)				0/0

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SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/25/2024	01/23/2026	2,439		631.072	32,370			9,198		23,667			(8,081)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/23/2027	1,339		703.64296000000002		13,440		12,203		13,337			(1,237)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/13/2026	5,405		630.38750000000005	72,500			22,731		61,978			(18,125)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2024	02/06/2026	6,563		622.87103999999999	89,250			27,083		94,141			(22,282)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2024	01/05/2026	3,765		572.05931999999996	122,600			31,704		180,502			(30,524)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/29/2025	05/29/2026	28,231		204.83365000000001		135,140		123,260		121,488			(11,880)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/16/2025	04/16/2026	27,385		205.30796000000001		106,960		84,922		102,527			(22,038)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/23/2025	04/23/2026	23,439		678.74477999999999		96,000		78,066		90,194			(17,934)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/07/2025	05/07/2026	31,663		205.08471		140,400		119,571		127,068			(20,829)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/07/2025	05/07/2027	14,126		205.08471		85,840		79,481		85,474			(6,359)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/18/2024	01/16/2026	3,538		198.43351999999999	15,260			4,189		27,452			(3,810)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/23/2025	04/23/2027	4,395		678.74477999999999		27,000		24,481		26,034			(2,519)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/16/2025	04/16/2027	6,846		207.76184000000001		33,040		29,641		32,355			(3,399)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/14/2024	02/13/2026	6,070		197.88768999999999	36,600			11,412		50,633			(9,100)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/07/2024	02/06/2026	504		197.30850000000001	3,340			1,009		4,421			(830)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/30/2023	11/28/2025	28,998		254.932512	228,660			47,179		267,297			(56,929)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/29/2023	12/29/2025	53,299		261.86662699999999	455,000			112,970		251,341			(112,970)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/22/2023	11/21/2025	25,187		254.09729999999999	194,560			38,217		249,066			(48,373)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/21/2023	12/19/2025	11,059		262.2353	89,030			20,941		48,001			(22,166)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/21/2023	09/19/2025	38,061		250.96440000000001	310,080			34,122		483,480			(77,200)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/19/2023	10/17/2025	20,937		248.36840000000001	156,520			23,252		317,634			(38,969)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/10/2023	08/08/2025	67,242		257.28059999999999	524,190			27,399		446,028			(130,507)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2023	08/29/2025	20,601		257.78480000000002	155,820			12,646		130,954			(38,794)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/27/2023	07/25/2025	31,705		261.21949999999998	214,020			7,065		96,393			(53,284)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/16/2023	11/14/2025	39,827		253.08701199999999	315,120			58,950		428,650			(78,455)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/14/2023	12/12/2025	34,768		261.47109999999998	283,010			63,843		163,230			(70,461)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/12/2023	10/10/2025	49,441		250.553496	379,440			52,715		646,791			(94,469)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/09/2023	11/07/2025	80,592		248.38790700000001	694,880			123,301		1,217,446			(173,003)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/13/2023	07/11/2025	22,308		260.51299999999998	171,100			2,354		75,962			(42,598)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/24/2023	08/22/2025	54,241		254.41980000000001	416,760			29,810		509,101			(103,760)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/17/2023	08/15/2025	48,385		254.2088	371,460			22,993		463,639			(92,482)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2023	09/26/2025	46,168		250.501734	365,400			43,727		606,792			(90,973)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2023	10/03/2025	44,917		249.35069999999999	338,240			43,734		639,919			(84,211)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/03/2023	08/01/2025	58,224		257.62639999999999	453,000			19,316		365,710			(112,783)				0/0

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FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/08/2023	09/08/2025	63,386		255.834079	482,760			45,693		513,734			(119,862)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/26/2023	10/24/2025	36,005		246.941112	272,340			43,080		595,079			(67,804)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2023	07/18/2025	50,474		257.980599999998	432,300			10,109		296,809			(107,629)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/02/2023	10/31/2025	17,158		250.6173	129,860			21,792		223,185			(32,331)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/07/2023	12/05/2025	40,412		257.094400000001	322,400			69,624		305,451			(80,267)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/14/2023	09/12/2025	38,649		256.148599999999	298,980			30,021		303,843			(74,437)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/07/2023	07/07/2025	31,417		255.406000000001	231,200			1,903		265,210			(57,404)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/13/2026	948		945.373299999997	27,990			8,728		18,355			(6,959)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/02/2026	429		940.564799999999	10,200			2,603		8,810			(2,546)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/30/2026	424		945.174200000004	11,520			3,371		8,040			(2,864)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/30/2026	953		944.23	26,280			7,689		18,571			(6,534)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/12/2027	1,054		947.271700000001	35,300			19,105		28,642			(5,851)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/29/2027	530		946.118500000004	16,800			8,877		14,549			(2,785)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/04/2027	322		922.835900000004	11,640			5,884		12,761			(1,929)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/31/2028	741		946.118500000004	26,250			16,984		24,547			(3,257)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/04/2028	536		925.635200000005	20,550			12,934		23,003			(2,553)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/14/2028	1,264		946.322499999999	47,160			30,966		41,969			(5,851)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/14/2029	4,425		948.220800000005	173,460			125,842		160,611			(17,203)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/04/2029	6,323		931.233799999997	244,260			171,907		275,588			(24,252)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/31/2029	3,601		947.062699999995	136,000			97,622		131,997			(13,488)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/23/2025	04/23/2026	37,610		95.5754799999999		160,560		130,565		200,144			(29,995)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/11/2025	06/11/2026	32,415		98.4238399999998		148,160		140,426		138,340			(7,734)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/04/2025	06/04/2026	36,530		98.284260000003		167,040		155,109		156,179			(11,931)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/25/2025	06/25/2026	41,570		99.113100000003		175,480		173,070		165,538			(2,410)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/21/2025	05/21/2026	33,746		97.787279999996		154,440		137,469		156,091			(16,971)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/07/2025	05/07/2026	54,735		96.196600000004		250,690		213,500		279,269			(37,190)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/18/2025	06/18/2026	52,975		97.983639999994		238,680		231,447		237,300			(7,233)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/30/2025	04/30/2026	39,395		95.389049999997		190,760		158,792		220,137			(31,968)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/14/2025	05/14/2026	37,836		97.153559999999		176,490		153,701		177,437			(22,789)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/16/2025	04/16/2026	45,050		93.445549999997		236,930		188,112		303,005			(48,818)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/29/2025	05/29/2026	36,708		98.273939999996		157,320		143,490		153,999			(13,830)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/07/2025	05/07/2027	28,917		96.389960000002		173,320		160,481		181,302			(12,839)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/29/2025	05/28/2027	8,157		97.882019999997		48,640		46,502		46,310			(2,138)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2024	01/09/2026	14,765		101.7932	88,650			23,380		29,194			(22,041)				0/0

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GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/30/2026	9,788		101.2505	63,800			18,667		22,586			(15,862)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/30/2025	04/30/2027	11,404		96.353549999999998		67,430		61,788		72,240			(5,642)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2024	04/24/2026	35,819		106.352279999999999	221,160			90,226		49,809			(54,986)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/16/2025	04/16/2027	17,810		94.877300000000005		107,440		96,387		125,198			(11,054)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/13/2026	19,873		106.092699999999999	121,590			37,913		21,572			(30,230)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/03/2024	04/02/2026	11,123		107.544479999999999	72,120			27,281		11,479			(17,956)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2024	01/23/2026	16,386		102.09	113,390			32,086		32,332			(28,192)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/02/2026	1,995		98.946799999999996	13,080			3,338		6,087			(3,265)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/10/2024	04/10/2026	24,425		106.019099999999999	164,580			63,978		37,186			(40,919)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2024	03/06/2026	5,610		107.52996	33,060			11,262		4,702			(8,220)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/11/2025	06/11/2027	16,207		98.72		96,640		94,121		88,042			(2,519)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/23/2025	04/23/2027	8,358		97.007679999999993		43,360		39,315		49,327			(4,045)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/25/2025	06/25/2027	3,042		97.929659999999998		19,080		18,949		17,539			(131)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/21/2025	05/21/2027	3,068		98.670900000000003		17,490		16,530		16,954			(960)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2024	03/27/2026	36,714		107.43431	253,200			93,946		35,102			(63,213)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/22/2024	02/20/2026	22,489		105.348879999999999	144,480			46,632		23,400			(36,070)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/07/2024	02/06/2026	19,954		105.7662	121,380			36,681		22,181			(30,178)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/18/2024	01/16/2026	17,682		101.6982	108,540			29,792		36,405			(27,098)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/04/2025	06/04/2027	11,162		98.382840000000002		67,430		65,025		61,763			(2,405)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/28/2024	02/27/2026	27,222		105.2516	187,050			61,922		36,282			(46,506)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2024	03/13/2026	27,876		107.71218	179,700			62,944		26,962			(44,678)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/20/2024	03/20/2026	24,853		108.2054	164,970			59,371		22,074			(41,016)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/17/2024	04/17/2026	23,828		105.545100000000001	142,750			56,865		36,802			(35,491)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/18/2025	06/17/2027	5,094		98.081819999999993		30,450		29,989		29,001			(461)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/14/2025	05/14/2027	3,068		100.47672		14,850		13,893		14,140			(957)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2025	06/05/2026	200,778		110.45943		461,760		430,046		457,593			(31,714)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2025	05/08/2026	42,657		110.069820000001		97,760		83,526		102,860			(14,234)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/22/2025	05/22/2026	181,389		110.32		406,000		362,500		425,721			(43,500)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2025	06/12/2026	133,779		110.3289		315,240		299,651		310,167			(15,589)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2025	06/12/2026	24,406		110.3289		57,510		54,666		56,585			(2,844)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2025	06/26/2026	22,602		111.273660000001		44,250		43,764		40,541			(486)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2025	06/26/2026	187,144		110.61		422,280		417,640		387,276			(4,640)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2025	05/15/2026	184,177		110.139750000001		422,240		368,880		440,367			(53,360)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2025	05/29/2026	156,689		110.28959999999999		359,840		330,933		366,808			(28,907)				D/0

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LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/17/2025	04/17/2026	52,905		109.48041000000001		121,220		97,379		140,379			(23,841)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2025	06/05/2026	20,801		110.45943		47,840		44,554		47,408			(3,286)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2025	04/30/2026	38,119		109.07937		104,160		87,668		109,163			(16,492)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/24/2026	46,385		109.86		104,040		84,890		113,225			(19,150)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2025	04/30/2026	150,663		108.85923		428,280		360,469		450,165			(67,811)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2025	05/08/2026	186,059		109.95963999999999		436,650		373,072		459,157			(63,578)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/22/2025	05/22/2026	37,185		110.20968000000001		85,280		76,143		89,314			(9,137)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/24/2026	192,815		110.18958000000001		402,800		328,658		438,288			(74,142)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2025	06/18/2026	37,195		109.70778		95,120		93,006		102,405			(2,114)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2025	06/18/2026	158,759		110.14926		371,000		362,756		401,025			(8,244)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2025	05/15/2026	27,218		110.0295		63,900		55,825		66,598			(8,075)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2025	05/29/2026	26,266		110.0688		62,930		57,875		64,367			(5,055)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/17/2025	04/17/2026	156,891		109.04205		392,160		315,032		454,467			(77,128)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2025	05/14/2027	44,457		110.0295		138,180		129,449		132,712			(8,731)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/27/2026	15,938		113.16589999999999	46,980			15,617		15,555			(11,729)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/23/2027	65,484		109.86		198,000		179,777		196,401			(18,223)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2025	06/11/2027	67,794		110.43944999999999		209,250		204,076		190,113			(5,174)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/22/2025	05/21/2027	48,068		110.32		145,220		137,440		139,023			(7,780)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/23/2026	15,462		109.73009999999999	47,600			13,525		35,998			(11,884)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/09/2026	36,684		109.149	106,800			28,323		96,460			(26,700)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2025	05/14/2027	82,562		110.0295		256,620		240,405		246,465			(16,215)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2025	06/25/2027	103,065		110.72060999999999		308,940		307,243		265,567			(1,697)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2025	06/17/2027	129,729		109.70778		430,430		425,674		418,998			(4,756)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/17/2026	75,900		111.91	227,800			91,120		114,457			(56,871)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/13/2026	27,327		113.0718	90,210			31,729		30,232			(22,521)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/19/2026	27,848		114.4785	83,520			30,109		15,592			(20,880)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/27/2026	46,135		113.25530000000001	179,670			66,756		48,811			(44,918)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/26/2026	9,759		111.3674	35,640			11,733		15,778			(8,849)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/27/2026	78,343		114.29012	266,400			98,980		61,154			(66,600)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/13/2026	54,767		110.6003	183,610			57,568		105,833			(45,903)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/17/2025	04/16/2027	59,290		109.37081999999999		184,600		166,522		192,273			(18,078)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/26/2026	78,957		112.26909999999999	255,430			84,092		99,825			(63,420)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2025	04/30/2027	29,951		109.95993		92,070		84,831		88,448			(7,239)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/10/2026	74,647		113.58629999999999	231,200			90,248		68,951			(57,720)				0/0

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LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/19/2026	62,658		114.25	193,680			69,821		37,833			(48,420)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2025	04/30/2027	48,103		109.18944		164,830		151,871		159,269			(12,959)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/22/2025	05/21/2027	41,720		110.20968000000001		127,880		121,029		122,668			(6,851)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/10/2026	45,666		113.92740000000001	134,680			52,572		38,191			(33,624)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2025	05/28/2027	58,871		109.0752		214,500		205,920		202,530			(8,580)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2025	06/04/2027	42,507		112.00740999999999		104,340		100,757		94,400			(3,583)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/09/2026	28,430		108.931	85,560			22,690		78,634			(21,390)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/05/2024	01/05/2026	12,027		106.5767	43,680			11,296		55,170			(10,875)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2025	05/28/2027	55,249		110.28959999999999		169,580		162,797		159,249			(6,783)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/05/2024	01/05/2026	23,129		107.8738	70,000			18,102		81,097			(17,428)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	01/30/2026	40,924		109.5202	130,500			38,340		100,931			(32,580)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/17/2025	04/16/2027	60,203		108.60369		208,560		188,136		218,102			(20,425)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/17/2026	46,433		112.24572999999999	132,600			53,040		64,305			(33,104)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2025	06/04/2027	27,132		110.45943		83,700		80,826		76,567			(2,874)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/06/2026	33,409		110.63925	101,750			30,876		63,219			(25,402)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/27/2026	48,698		110.56829999999999	202,950			67,463		96,739			(50,668)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/23/2027	60,027		110.29944		170,280		154,609		168,383			(15,671)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/02/2026	21,034		113.8428	68,640			26,072		19,650			(17,160)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/06/2026	43,341		110.52849999999999	133,920			40,638		84,389			(33,434)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/23/2026	17,281		110.1699	49,970			14,198		36,099			(12,475)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2025	06/11/2027	24,406		110.43944999999999		75,330		73,467		68,441			(1,863)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2025	05/07/2027	87,130		109.84945999999999		276,480		256,352		266,592			(20,128)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/16/2026	15,566		108.44553000000001	51,340			14,111		48,327			(12,835)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/02/2026	38,563		114.4143	116,600			44,289		30,434			(29,150)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2025	06/17/2027	39,009		110.14926		121,260		119,920		118,214			(1,340)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	01/30/2026	33,649		109.4102	108,780			31,959		85,107			(27,157)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2025	06/25/2027	30,739		111.05244		87,720		87,238		75,270			(482)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/06/2026	38,647		113.20668000000001	120,560			41,240		32,379			(30,098)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2025	05/07/2027	75,331		109.95963999999999		234,890		217,789		226,740			(17,101)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/06/2026	41,282		113.32	126,900			43,409		33,381			(31,681)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/13/2026	19,394		112.27632	71,280			25,071		26,755			(17,795)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/13/2026	47,585		110.9345	152,110			47,692		84,363			(38,028)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	02/01/2027	40,015		109.4102	149,600			79,458		126,582			(24,796)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/08/2027	44,021		109.2581	148,800			76,041		141,319			(24,754)				0/0

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LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/05/2027	91,348		112.98004	341,120			191,704		147,043			(56,697)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2025	06/09/2028	36,157		110.3289		131,600		129,431		113,676			(2,169)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2023	03/16/2026	43,120		106.46664	150,880			35,582		202,365			(24,963)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/12/2027	42,198		110.3776	165,910			90,122		114,989			(27,601)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	03/02/2026	42,473		106.47975	131,400			29,307		198,756			(21,740)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/19/2027	6,410		107.0258	28,490			14,793		28,469			(4,722)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/09/2023	03/09/2026	50,458		106.91298	170,100			39,027		218,170			(28,143)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2025	05/02/2028	43,565		109.95993		156,960		148,775		141,822			(8,185)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/05/2024	01/05/2027	28,680		107.8738	101,060			51,178		112,981			(16,751)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/19/2027	67,879		114.13575	248,820			143,032		86,926			(41,356)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/24/2028	63,665		109.75014		228,200		214,237		212,910			(13,963)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/25/2027	30,014		109.5102	110,220			57,835		93,231			(18,269)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/17/2025	04/13/2028	69,324		108.82286999999999		267,520		250,062		260,575			(17,458)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2025	05/08/2028	84,407		109.95963999999999		306,900		292,045		278,840			(14,855)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/09/2027	52,692		113.58629999999999	189,000			112,289		83,585			(31,413)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/26/2027	30,990		109.6647	156,450			86,917		95,099			(26,003)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/26/2027	87,828		112.26909999999999	327,690			181,218		175,630			(54,216)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/08/2027	62,302		110.63925	221,490			119,061		162,423			(36,712)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2025	06/05/2028	36,176		110.57		128,800		125,859		111,430			(2,941)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2025	05/15/2028	47,178		110.13975000000001		167,960		160,904		152,589			(7,056)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/12/2027	13,223		109.77624	71,100			40,414		41,300			(11,817)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/02/2027	23,663		114.0714	86,940			51,094		36,532			(14,450)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2025	05/30/2028	69,740		110.28959999999999		250,250		243,610		221,843			(6,640)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2025	06/20/2028	39,917		110.03888999999999		146,520		145,448		133,804			(1,072)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/22/2025	05/19/2028	64,393		110.20968000000001		230,040		221,824		208,183			(8,216)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/25/2027	51,358		113.8302	210,630			122,464		80,776			(35,073)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/16/2027	53,576		111.91	186,600			112,063		116,009			(31,014)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2025	06/26/2028	40,683		110.72060999999999		143,100		142,577		117,697			(523)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/22/2025	05/22/2029	70,742		110.20968000000001		277,680		270,263		240,360			(7,417)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/29/2028	42,500		109.6647	226,080			150,979		143,826			(28,085)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	03/02/2027	53,799		106.05595	193,800			80,894		272,745			(24,042)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/17/2025	04/17/2029	73,885		108.71328		314,280		298,965		290,338			(15,315)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/17/2022	03/17/2026	5,421		107.3596	31,020			5,507		21,561			(3,848)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/25/2028	28,195		109.84010000000001	110,050			70,849		92,681			(13,671)				0/0

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LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/08/2028	55,982		110.52849999999	221,340			144,623		168,870			(27,497)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/09/2023	03/09/2027	56,064		107.34106	199,200			84,104		240,538			(24,712)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2025	05/08/2029	95,299		109.95963999999		381,150		367,314		330,057			(13,836)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2025	05/15/2029	58,973		110.25		228,800		221,591		198,031			(7,209)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2022	01/20/2026	15,431		112.7039	49,130			7,004		15,406			(6,245)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/11/2028	47,689		109.149	180,960			114,840		170,722			(22,496)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/07/2028	93,983		113.32	373,430			251,175		181,106			(46,390)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	02/01/2028	44,562		109.5202	181,300			117,590		152,784			(22,523)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2025	06/12/2029	36,157		110.43944999999		143,200		141,435		118,297			(1,765)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/17/2022	02/17/2026	8,088		111.28	34,290			5,429		13,140			(4,254)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2025	05/30/2029	64,306		110.28959999999		254,180		249,124		215,161			(5,056)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2025	06/26/2029	51,532		110.72060999999		200,640		200,090		158,596			(550)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2022	02/24/2026	10,892		108.848	52,320			8,535		31,809			(6,491)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/21/2028	77,452		114.13575	312,390			213,120		130,801			(38,808)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2025	06/05/2029	29,845		110.34886		119,790		117,739		99,388			(2,051)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/14/2028	28,209		110.91264	143,680			97,332		83,735			(17,849)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/05/2024	01/05/2028	29,605		107.7657	116,160			73,188		125,424			(14,430)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/10/2022	03/10/2026	9,992		109.0992	46,310			7,999		28,000			(5,745)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/04/2028	30,675		114.9858	113,050			78,212		52,261			(14,044)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/03/2022	03/03/2026	19,908		110.952	80,520			13,521		36,091			(9,989)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/15/2028	57,461		110.6003	240,640			158,498		172,009			(29,915)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/18/2028	59,827		111.68617999999	233,830			164,018		156,291			(29,048)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/25/2028	99,361		112.26909999999	405,440			269,459		238,417			(50,332)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2025	06/20/2029	66,225		110.25963		261,340		259,906		226,325			(1,434)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/11/2028	58,839		113.35890000000 001	237,180			165,228		120,549			(29,464)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/28/2028	60,933		113.37027999999	282,800			194,425		128,697			(35,156)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2023	03/16/2027	50,619		106.25328	200,340			85,546		250,380			(24,854)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/19/2028	22,892		108.55474	93,750			59,969		88,346			(11,646)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2025	05/02/2029	56,272		108.19880999999		265,360		254,986		231,788			(10,374)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/24/2029	98,226		110.51916		358,560		342,106		316,535			(16,454)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2025	05/02/2030	256,852		109.73979		1,109,360		1,074,673		919,018			(34,687)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/17/2022	03/17/2027	6,325		108.5771	34,370			11,758		22,957			(3,411)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2025	05/15/2030	234,985		110.25		971,250		946,769		808,840			(24,481)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/19/2029	43,952		108.22711	196,800			140,124		181,706			(19,540)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	03/02/2028	74,563		105.95	290,720			155,316		387,618			(28,833)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/17/2025	04/17/2030	210,709		109.15164		912,450		876,894		802,800			(35,557)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/17/2022	02/17/2027	6,290		111.0574	29,610			9,675		15,379			(2,938)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	01/10/2029	15,867		110.57172	86,040			63,050		51,809			(8,853)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2025	05/30/2030	243,637		110.5104		1,006,060		990,056		817,525			(16,004)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/28/2029	147,110		115.20996	615,160			461,454		277,008			(61,144)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/08/2029	108,352		110.75	448,800			324,475		340,410			(44,560)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/24/2030	224,648		109.75014		946,010		911,280		804,306			(34,730)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/05/2024	01/05/2029	129,522		108.09	526,400			370,761		542,955			(52,265)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2025	05/08/2030	257,760		109.95963999999999		1,099,080		1,067,162		912,651			(31,918)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2022	01/13/2027	8,169		112.7039	29,250			9,208		14,597			(2,971)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2025	06/26/2030	183,528		111.05244		742,980		741,352		564,586			(1,628)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/18/2029	131,262		111.46236	555,660			422,997		380,843			(55,200)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/22/2025	05/22/2030	198,621		110.20968000000001		830,010		812,273		690,766			(17,737)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	02/01/2029	126,410		109.4102	553,220			397,845		460,548			(54,927)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/26/2029	164,123		112.26909999999999	714,100			522,760		433,959			(70,823)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2025	06/05/2030	172,741		110.12772		754,450		744,115		602,349			(10,335)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/15/2029	128,389		110.8231	559,130			406,612		400,382			(55,545)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/11/2029	140,315		109.149	570,690			404,056		525,004			(56,693)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2023	01/19/2028	11,249		107.96016	40,080			21,128		46,640			(4,103)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/14/2029	86,389		111.9354	421,400			312,696		243,721			(41,862)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/03/2022	03/03/2027	20,813		111.17310000000001	90,390			30,229		50,306			(8,970)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/11/2029	129,095		113.1315	563,010			426,429		304,792			(55,930)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/25/2029	100,045		109.6202	424,600			303,718		355,972			(42,157)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/09/2023	03/09/2028	71,949		108.41126	247,940			133,412		284,235			(24,590)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/21/2029	145,331		114.25	619,570			462,127		280,039			(61,549)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2025	06/12/2030	182,591		110.7711		749,420		742,028		593,493			(7,392)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2025	06/20/2030	296,652		110.03888999999999		1,272,030		1,266,448		1,057,952			(5,582)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2022	02/24/2027	20,877		110.5005	93,150			30,795		56,104			(9,244)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2023	03/16/2028	67,492		106.03992	292,320			158,413		347,636			(28,992)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/04/2029	127,082		114.1857	539,400			406,474		275,716			(53,585)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/28/2029	86,772		110.9071	431,200			316,655		268,602			(42,836)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/07/2029	202,020		113.32	857,900			633,302		442,424			(85,225)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/10/2022	03/10/2027	12,717		110.6405	55,160			18,659		33,639			(5,474)				0/0

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S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2024	01/09/2026	2,759		362.47	30,100			7,938		84,444			(7,484)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/24/2026	1,741		397.22539999999998		19,124		15,604		21,816			(3,520)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	GS-	05/21/2025	05/21/2026	14,835		434.78375		55,800		49,668		63,187			(6,132)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/24/2026	9,203		422.95659999999998		59,200		48,303		70,735			(10,897)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	GS-	05/21/2025	05/21/2026	14,093		423.45915000000002		109,440		97,414		118,303			(12,026)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/24/2026	12,685		439.84269999999998		23,970		19,558		31,371			(4,412)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/23/2025	04/23/2026	384		611.75807999999995		1,550		1,260		1,256			(290)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/21/2025	05/21/2026	3,122		257.47000000000003		20,480		18,229		26,033			(2,251)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/11/2025	06/11/2026	1,165		255.54911999999999		8,970		8,502		10,069			(468)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/21/2025	05/21/2026	1,561		261.84699000000001		7,280		6,480		9,325			(800)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/07/2025	05/07/2026	383		264.90485000000001		1,910		1,627		1,543			(283)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/18/2025	06/18/2026	2,714		257.85189000000003		18,550		17,988		20,989			(562)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/18/2025	06/18/2026	775		260.94920999999999		4,200		4,073		4,751			(127)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/04/2025	06/04/2026	772		263.62220000000002		3,360		3,120		3,437			(240)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/30/2025	04/30/2026	765		265.15568000000002		3,700		3,080		2,802			(620)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/07/2025	05/07/2026	383		260.46802000000002		2,670		2,274		2,281			(396)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/04/2025	06/04/2026	1,159		258.45819999999998		7,560		7,020		7,894			(540)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/07/2024	02/06/2026	1,997		251.89233999999999	15,400			4,654		20,632			(3,829)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/11/2025	06/11/2027	388		256.83717000000001		3,770		3,672		4,059			(98)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2024	01/23/2026	2,418		246.9391	21,780			6,163		34,423			(5,415)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2024	03/27/2026	1,952		254.18062	17,300			6,419		16,052			(4,319)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2024	01/09/2026	805		248.31	6,760			1,783		10,458			(1,681)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/22/2024	02/20/2026	8,779		251.10120000000001	71,280			23,006		96,937			(17,795)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/21/2025	05/21/2027	390		257.72746999999998		3,550		3,355		4,205			(195)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2024	03/13/2026	7,841		255.11	67,400			23,609		66,054			(16,757)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/18/2025	06/17/2027	1,938		257.85189000000003		18,500		18,220		19,946			(280)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/04/2025	06/04/2027	386		255.87620000000001		4,050		3,906		4,173			(144)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/13/2026	6,022		249.07	50,550			15,762		75,809			(12,568)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/21/2023	11/21/2025	12,125		98.376199999999997	74,160			14,547		36,565			(18,413)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/01/2023	10/31/2025	8,467		95.330299999999994	44,400			7,441		39,243			(11,039)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/06/2023	12/05/2025	7,093		98.295199999999994	42,910			9,254		22,443			(10,669)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/20/2023	12/19/2025	1,968		101.5484	12,060			2,833		3,768			(2,998)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/25/2023	10/24/2025	9,627		93.49	53,010			8,374		58,158			(13,180)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/15/2023	11/14/2025	4,058		97.692800000000005	25,200			4,708		13,442			(6,265)				0/0

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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)
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/04/2023	10/03/2025	6,446		94.196960000000004	32,520			4,199		34,497			(8,085)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/29/2023	11/28/2025	10,097		98.346720000000005	62,500			12,878		31,120			(15,539)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/28/2023	12/26/2025	9,744		102.42474	60,800			14,886		16,369			(15,137)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/20/2023	09/19/2025	2,082		96.232100000000003	11,620			1,277		7,649			(2,889)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/08/2023	11/07/2025	11,304		96.3369	69,740			12,358		45,527			(17,339)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/18/2023	10/17/2025	5,314		93.807699999999997	30,000			4,451		30,526			(7,459)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/11/2023	10/10/2025	5,308		94.378399999999999	29,100			4,037		27,796			(7,235)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/18/2025	06/18/2026	1,814		936.92		34,850		33,794		49,486			(1,056)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2026	1,174		936.37269000000003		23,100		21,894		31,692			(1,206)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/14/2025	05/14/2026	537		943.14167999999995		7,950		6,923		12,825			(1,027)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2026	1,608		934.26441		28,800		24,527		43,897			(4,273)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/21/2025	05/21/2026	1,936		920.57114999999999		50,760		45,182		78,784			(5,578)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/29/2025	05/29/2026	1,070		931.72734000000003		21,100		19,245		30,769			(1,855)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/04/2025	06/04/2026	7,032		935.02404000000001		139,260		129,313		188,127			(9,947)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/18/2025	06/17/2027	2,988		937.85691999999995		77,280		76,111		100,905			(1,169)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/29/2025	05/28/2027	1,925		931.72734000000003		51,480		49,217		68,699			(2,263)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2024	01/09/2026	1,277		936.30970000000002	34,800			9,178		29,762			(8,652)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/04/2025	06/04/2027	746		935.02404000000001		20,090		19,373		25,206			(717)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2027	751		930.53853000000004		19,810		18,343		27,500			(1,467)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2027	2,134		935.43538000000001		57,800		56,294		73,565			(1,506)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/14/2025	05/14/2027	5,045		931.94712000000004		133,010		124,435		188,120			(8,575)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2024	01/09/2026	1,064		939.12990000000002	27,700			7,305		22,967			(6,887)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/01/2023	02/27/2026	2,764		908.17819999999995	74,000			16,332		124,387			(12,266)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2024	01/08/2027	1,277		941.95010000000002	36,960			18,818		37,217			(6,126)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2024	01/10/2028	957		941.95010000000002	30,420			19,244		33,512			(3,774)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/01/2023	03/01/2027	3,095		908.17819999999995	94,080			39,205		155,136			(11,671)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/14/2025	05/14/2030	1,825		917.95392000000004		78,540		76,517		101,247			(2,023)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/18/2025	06/18/2030	6,082		937.85691999999995		228,570		227,192		277,428			(1,378)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/01/2023	03/01/2028	4,422		906.3691	148,400			79,201		244,198			(14,718)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/04/2025	06/04/2030	2,557		935.02404000000001		98,880		97,471		116,919			(1,409)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/21/2025	05/21/2030	2,044		936.45917999999995		74,860		73,219		98,853			(1,641)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/29/2025	05/29/2030	2,995		931.72734000000003		114,520		112,512		141,698			(2,008)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2024	01/10/2029	5,212		942.89020000000005	174,930			123,553		203,421			(17,349)				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)
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2030	3,627		935.43538000000001		139,740		138,285		167,866			(1,455)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2030	2,573		937.05881999999997		90,720		88,036		116,590			(2,684)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/23/2025	04/23/2026	30		39250		20,040		16,296		28,965			(3,744)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/30/2025	04/30/2026	27		40629		18,282		15,218		25,878			(3,064)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/23/2025	04/23/2026	15		39686		30,954		25,171		69,353			(5,783)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2026	44		40991		26,730		22,765		35,577			(3,965)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/30/2025	04/30/2026	15		40588		30,486		25,377		57,353			(5,109)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/29/2025	05/29/2026	14		41920		29,628		27,023		44,297			(2,605)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/29/2025	05/29/2026	24		42174		16,710		15,241		20,612			(1,469)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2026	19		40744		43,416		36,975		74,897			(6,441)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2025	05/08/2026	164		19903		70,026		59,830		93,580			(10,196)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/22/2025	05/22/2026	118		21218		61,000		54,464		73,317			(6,536)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	04/17/2025	04/17/2026	312		18295		114,114		91,671		172,353			(22,443)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/01/2025	05/01/2026	187		19628		76,109		63,564		104,216			(12,545)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/04/2025	06/04/2026	238		2094		29,310		27,216		37,616			(2,094)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2026	302		1992		8,376		7,133		12,368			(1,243)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/21/2025	05/21/2026	293		2045		11,670		10,388		15,245			(1,282)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2026	251		1904		45,275		38,558		73,534			(6,717)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/04/2025	06/04/2026	381		2101		11,896		11,046		13,744			(850)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/23/2025	04/23/2026	261		1879		8,775		7,136		13,295			(1,639)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/15/2025	05/15/2026	907		2086		40,926		35,754		46,189			(5,172)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/30/2025	05/29/2026	678		2089		23,758		21,849		27,370			(1,909)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2025	04/24/2026	971		1905		27,531		22,463		36,225			(5,068)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	06/05/2025	06/05/2026	1,001		2089		47,670		44,396		52,940			(3,274)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	04/17/2025	04/17/2026	1,595		1856		62,400		50,127		89,748			(12,273)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/22/2025	05/22/2026	1,027		2052		60,753		54,244		73,185			(6,509)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	06/18/2025	06/18/2026	3,583		399.36694		17,220		16,698		21,235			(522)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	06/18/2025	06/18/2026	16,890		388.03460999999999		164,340		159,360		193,842			(4,980)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2026	4,616		399.26783999999998		21,060		19,961		27,250			(1,099)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	06/18/2025	06/18/2026	11,260		393.89616000000001		77,440		75,093		93,521			(2,347)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2026	22,569		389.52008999999998		191,840		181,826		238,183			(10,014)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2026	10,002		393.41919000000001		67,080		63,579		84,805			(3,501)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2024	01/16/2026	4,414		362.48	48,480			13,325		137,218			(12,120)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2027	3,847		389.52008999999998		46,200		44,996		54,701			(1,204)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/16/2026	4,427		361.39	48,640			13,351		142,271			(12,143)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2024	02/06/2026	5,764		364.69432999999998	62,790			19,054		167,282			(15,676)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2024	02/23/2026	4,114		364.63	45,450			14,817		119,807			(11,316)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	06/18/2025	06/17/2027	4,094		390.37923000000001		49,280		48,534		56,617			(746)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	03/20/2024	03/20/2026	8,637		371.59143999999998	92,480			33,283		197,867			(22,993)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	02/28/2024	02/27/2026	4,396		363.63600000002	49,280			16,314		132,158			(12,252)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2026	139		714.93449999996		6,750		6,398		8,714			(352)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/23/2025	04/23/2026	295		679.69155000000001		12,660		10,295		23,444			(2,365)				0/0

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SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2026	304		5610	56,610			23,095		48,072			(14,075)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/24/2024	01/23/2026	89		5649	15,300			4,329		9,978			(3,804)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/16/2026	36		5488	8,340			2,289		7,934			(2,082)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/24/2024	01/23/2026	125		5610	23,660			6,695		16,861			(5,883)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/02/2026	367		5704	73,500			27,803		36,122			(18,299)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/16/2026	269		5533	56,400			15,481		50,215			(14,081)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/02/2026	297		5630	70,890			26,815		40,744			(17,649)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2026	357		5638	62,000			25,294		50,639			(15,415)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/02/2027	332		5687	83,220			48,774		56,103			(13,794)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/23/2027	429		5649	89,280			54,042		83,674			(14,798)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/15/2027	143		5549	34,640			17,908		33,603			(5,757)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/24/2024	01/22/2027	53		5683	10,740			5,606		8,641			(1,780)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2028	518		5633	128,180			90,315		128,584			(15,902)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/24/2024	01/24/2028	89		5700	20,350			13,069		17,990			(2,525)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/18/2028	269		5561	72,600			46,390		73,277			(9,019)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/03/2028	402		5687	113,850			78,579		86,389			(14,124)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/03/2029	472		5682	147,420			110,888		119,998			(14,629)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2029	572		5621	158,720			121,215		165,193			(15,750)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/24/2024	01/24/2029	89		5638	25,200			17,992		23,992			(2,499)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/18/2029	126		5561	37,310			26,545		38,669			(3,704)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/03/2029	472		5733	136,890			102,968		109,207			(13,584)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	08/29/2025	48,467		106.8608	148,720			12,069		206,895			(37,027)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2023	09/19/2025	44,119		106.21040000000001	131,130			14,430		215,248			(32,647)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/07/2023	12/05/2025	34,168		108.29	99,900			21,574		107,426			(24,872)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/27/2023	07/25/2025	10,246		108.863	23,430			773		24,219			(5,833)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/07/2023	12/05/2025	18,469		108.18170000000001	55,000			11,878		59,627			(13,693)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/21/2023	12/19/2025	50,682		108.4115	151,800			35,705		156,014			(37,793)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/27/2023	07/25/2025	51,230		107.4674	145,200			4,793		188,233			(36,150)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/13/2023	07/11/2025	15,836		107.35	45,730			629		60,259			(11,385)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/10/2025	50,638		105.6802	165,780			23,031		271,848			(41,274)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/05/2023	10/03/2025	53,926		106.1228	143,070			18,499		267,668			(35,620)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/20/2023	07/18/2025	42,955		107.09	123,280			2,883		173,992			(30,693)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	09/26/2025	24,507		106.1961	68,380			8,183		119,949			(17,024)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/08/2025	53,346		107.0637	148,200			7,746		216,851			(36,897)				0/0

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LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2023	11/14/2025	42,573		108.05	123,740			23,148		140,763			(30,807)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/07/2023	07/07/2025	48,359		107.4225	141,440			1,164		180,972			(35,117)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/07/2025	23,280		107.39	67,000			11,889		89,859			(16,681)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/10/2025	9,377		106.10680000000001	28,900			4,015		46,697			(7,195)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2023	10/17/2025	40,708		105.5244	116,530			17,311		224,363			(29,012)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/01/2025	35,604		106.6233	103,360			4,407		159,915			(25,733)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/30/2023	11/28/2025	12,017		108.28818	34,450			7,108		37,657			(8,577)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/08/2025	45,859		107.598	117,600			6,147		163,362			(29,279)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/21/2025	24,961		107.6292	78,570			15,433		91,541			(19,535)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/24/2025	64,121		105.53489999999999	152,090			24,058		352,762			(37,866)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/13/2023	07/11/2025	36,330		107.5647	101,790			1,400		130,478			(25,342)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/24/2025	37,324		104.699	100,620			15,917		234,007			(25,051)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/08/2025	71,795		106.49930000000001	230,230			21,791		330,651			(57,163)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/02/2023	10/31/2025	24,295		107.02	69,680			11,693		101,493			(17,348)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2023	10/17/2025	35,028		105.4187	101,750			15,116		196,447			(25,333)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/17/2023	08/15/2025	14,096		106.3036	40,800			2,525		67,544			(10,158)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/08/2025	57,809		106.71380000000001	179,800			17,018		254,804			(44,642)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/02/2023	10/31/2025	29,901		107.98318	73,920			12,405		99,980			(18,404)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/17/2023	08/15/2025	21,615		106.1972	63,480			3,929		105,784			(15,805)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/20/2023	07/18/2025	34,550		107.19710000000001	97,680			2,284		136,287			(24,319)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2023	09/19/2025	33,793		106.3169	99,000			10,894		161,559			(24,648)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/21/2023	12/19/2025	20,273		108.1944	62,700			14,748		65,704			(15,610)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/29/2025	95,597		108.77	282,880			70,235		270,425			(70,235)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2023	09/12/2025	55,814		106.96250000000001	173,400			17,412		233,671			(43,171)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/29/2025	45,041		108.44369	139,650			34,673		137,559			(34,673)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2023	11/14/2025	37,020		107.8339	110,800			20,727		129,081			(27,586)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	09/26/2025	50,900		107.78740000000001	110,700			13,247		176,486			(27,561)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/30/2023	11/28/2025	26,807		107.96364	80,620			16,634		90,975			(20,072)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/01/2025	62,775		106.51649999999999	185,590			7,914		288,509			(46,206)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/12/2025	23,923		108.46259999999999	72,800			16,423		72,416			(18,125)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/22/2025	38,476		106.56	109,880			7,859		174,958			(27,357)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/22/2025	43,168		106.6666	120,980			8,653		191,965			(30,120)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/07/2025	34,454		106.5309	112,480			19,959		158,898			(28,004)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/12/2025	48,767		108.57129999999999	146,280			32,999		143,760			(36,419)				0/0

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LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	08/29/2025	47,535		107.1827	138,720			11,258		188,846			(34,537)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2023	09/12/2025	19,535		108.145	51,030			5,124		61,144			(12,705)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/21/2025	48,997		107.521	156,350			30,712		184,204			(38,873)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/07/2023	07/07/2025	27,899		107.20740000000001	84,300			694		110,400			(20,930)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	08/28/2026	53,127		107.0754	182,970			70,941		228,898			(30,355)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/10/2026	57,089		107.70480000000001	172,630			63,908		221,964			(28,561)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/25/2022	08/22/2025	21,453		107.21	74,520			3,552		84,528			(12,363)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/09/2022	09/09/2025	16,898		106.2004	60,300			3,858		82,534			(9,977)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/29/2023	06/29/2026	38,044		107.6622	130,380			43,261		147,181			(21,571)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/02/2023	11/02/2026	33,639		107.98318	99,720			44,573		128,301			(16,498)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/01/2022	12/01/2025	28,940		106.26304	109,120			15,261		140,458			(18,054)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/25/2022	11/25/2025	45,876		107.23724	146,510			19,686		183,691			(24,240)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/27/2023	01/27/2026	27,057		107.0728	93,670			17,981		112,940			(15,498)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/20/2026	53,619		107.521	196,040			91,019		219,796			(32,494)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/28/2022	07/28/2025	38,083		107.337	139,945			3,454		144,654			(23,154)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/20/2022	10/20/2025	55,988		105.27460000000001	187,030			18,977		321,292			(30,944)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/21/2022	07/18/2025	28,907		107.1328	102,300			1,594		115,866			(16,972)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/06/2023	04/02/2026	66,065		106.71771	250,630			63,232		296,836			(41,618)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/30/2023	03/30/2026	64,013		107.79	220,110			54,726		235,236			(36,417)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/15/2023	06/15/2026	57,589		107.8753	190,340			60,721		214,057			(31,491)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/09/2026	58,140		106.7466	190,340			81,126		264,814			(31,578)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2023	02/24/2026	42,285		106.52642	139,050			30,250		196,199			(23,006)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2023	10/19/2026	39,761		105.31310000000001	134,820			58,537		222,807			(22,306)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/13/2023	07/13/2026	38,193		107.5647	125,870			43,376		150,747			(20,825)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/15/2022	12/15/2025	42,273		106.34354999999999	145,350			22,188		202,354			(24,048)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/10/2022	11/10/2025	33,873		106.38630000000001	112,320			13,552		160,520			(18,583)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/09/2023	02/09/2026	44,655		107.8125	146,400			29,842		160,594			(24,222)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/22/2022	12/22/2025	49,006		106.21611	163,280			25,970		240,104			(27,014)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/18/2023	05/15/2026	69,088		117.154240000000001	230,140			67,080		280,289			(38,181)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/27/2023	07/27/2026	55,887		107.4674	185,400			66,263		224,899			(30,674)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/05/2026	75,736		106.4153	272,970			84,818		359,785			(45,287)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/08/2026	68,998		106.71380000000001	246,420			97,757		314,747			(40,770)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	07/31/2026	66,523		106.4098	230,750			83,544		316,922			(38,282)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2023	05/11/2026	61,361		107.96715	199,320			57,209		216,464			(32,977)				0/0

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LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2023	05/08/2026	105,244		107.26260000000 001	367,250			104,401		430,972			(60,761)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/16/2023	02/13/2026	48,580		107.25409999999 999	159,120			33,107		196,156			(26,398)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2023	01/06/2026	57,057		106.80309	195,810			33,828		250,704			(32,396)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/08/2022	07/08/2025	25,288		106.44970000000 001	91,530			586		119,139			(15,143)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/30/2023	11/30/2026	27,732		108.28818	93,300			44,092		101,900			(15,436)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/04/2022	08/01/2025	31,519		107.33069999999 999	119,000			3,381		120,004			(19,742)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/17/2023	08/17/2026	23,494		106.0908	81,000			30,505		117,682			(13,401)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/13/2023	04/13/2026	40,907		107.66759999999 999	139,480			36,464		154,495			(23,077)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2022	10/10/2025	38,977		105.08481	129,970			12,032		230,670			(21,562)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/07/2023	07/07/2026	50,219		107.53	168,480			57,135		199,036			(27,875)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/24/2026	43,168		106.6666	141,680			54,263		198,047			(23,441)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/12/2023	01/09/2026	56,967		106.2234	215,940			38,002		278,864			(35,825)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/12/2022	08/12/2025	44,527		107.58444	160,800			6,173		159,331			(26,604)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/14/2022	07/14/2025	29,979		106.63330000000 001	105,600			1,255		135,306			(17,471)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2023	02/02/2026	26,894		107.7222	94,250			18,609		98,336			(15,593)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2023	09/18/2026	48,813		106.21040000000 001	167,440			68,142		240,314			(27,779)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/15/2022	09/12/2025	14,100		106.73926	45,900			3,071		62,417			(7,615)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/29/2022	09/29/2025	31,354		106.092	94,050			7,737		156,409			(15,560)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/21/2023	12/21/2026	58,054		108.303	206,010			101,310		214,161			(34,084)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2023	05/22/2026	45,100		106.00427999999 999	160,320			47,758		229,090			(26,598)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/05/2023	10/05/2026	55,818		105.9114	178,770			75,332		287,325			(29,577)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/02/2023	06/02/2026	48,395		107.8798	157,040			48,232		178,949			(25,982)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/09/2026	38,179		105.8865	152,520			69,150		197,280			(25,234)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/18/2022	08/18/2025	39,012		107.4447	140,280			6,155		144,932			(23,209)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	09/28/2026	51,843		106.8326	155,650			64,593		232,878			(25,752)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/29/2026	46,879		108.77	162,690			81,196		161,223			(26,917)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/01/2022	08/29/2025	37,583		106.6429	125,600			6,792		168,032			(20,837)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2022	10/27/2025	46,213		106.03	154,350			16,648		233,488			(25,537)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/04/2022	11/04/2025	35,058		104.8531	122,840			14,148		209,484			(20,324)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/23/2026	53,147		107.4645	177,840			43,078		207,411			(29,423)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/27/2023	04/27/2026	50,167		107.3171	179,820			49,311		202,826			(29,751)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2023	09/14/2026	58,605		107.5	196,560			79,055		237,402			(32,520)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/20/2023	04/20/2026	48,390		107.46	165,880			44,427		190,289			(27,444)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/17/2022	11/17/2025	37,626		105.56583000000 001	138,000			17,534		205,885			(22,832)				0/0

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LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2023	01/20/2026	66,399		106.39534999999999	242,110			44,925		315,141			(40,057)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/22/2022	09/22/2025	54,846		105.75	183,860			13,949		290,883			(30,419)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/23/2026	69,813		107.21510000000001	242,250			79,052		290,701			(40,080)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/07/2023	12/07/2026	38,785		108.18170000000001	134,820			64,576		145,070			(22,306)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2023	11/16/2026	40,722		107.7259	143,440			65,951		161,918			(23,732)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/20/2023	07/17/2026	47,623		107.19710000000001	158,100			55,212		199,738			(26,229)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/30/2022	12/30/2025	34,972		106.1174	112,480			18,712		174,348			(18,610)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/26/2026	39,238		104.5945	125,460			55,276		242,245			(20,757)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/08/2022	12/08/2025	45,782		106.7089	161,700			23,649		204,479			(26,753)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/14/2026	54,288		108.46259999999999	192,930			93,643		195,192			(31,920)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/06/2022	10/06/2025	45,459		105.59	152,160			13,491		247,778			(25,175)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/27/2023	01/27/2027	28,923		107.2872	108,500			42,760		124,142			(13,460)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/15/2022	09/15/2026	20,681		106.63284	76,120			23,008		96,148			(9,443)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/15/2022	12/15/2026	46,031		106.45	173,460			63,249		220,291			(21,519)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/19/2022	05/19/2026	19,312		108.54134999999999	77,910			17,195		62,116			(9,665)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/05/2023	10/05/2027	64,333		105.7	231,880			131,277		342,786			(28,766)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2023	01/20/2027	75,750		106.28842	307,800			119,829		371,594			(38,185)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2023	11/16/2027	45,349		107.7259	174,930			104,071		192,014			(21,701)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/17/2023	08/17/2027	31,952		106.3036	118,320			63,012		158,600			(14,678)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2023	02/24/2027	41,346		106.73926	146,960			60,738		191,678			(18,232)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/02/2023	11/02/2027	38,311		107.98318	127,100			74,396		156,970			(15,768)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/10/2022	11/10/2026	38,577		106.38630000000001	141,450			48,184		185,727			(17,548)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/16/2021	12/16/2025	4,404		111.48650000000001	23,800			2,741		5,864			(2,953)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2023	02/02/2027	33,386		107.7222	129,960			51,752		135,173			(16,123)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/27/2023	04/27/2027	61,316		107.5324	237,600			108,296		258,623			(29,476)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/09/2022	09/09/2026	15,959		107.1591	56,950			16,980		68,040			(7,065)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/21/2022	07/21/2026	34,502		107.1328	135,790			35,832		146,351			(16,846)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/16/2023	02/16/2027	56,054		106.6118	218,400			89,066		264,036			(27,094)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/13/2022	01/13/2026	7,895		114.78793	32,220			4,328		3,659			(3,997)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/29/2027	55,152		108.87877	210,000			131,124		203,324			(26,052)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/07/2023	12/07/2027	41,555		108.29	157,500			95,968		164,720			(19,539)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/09/2021	12/09/2025	7,928		113.52	35,190			3,883		4,986			(4,366)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/07/2023	07/07/2027	59,518		107.53	220,160			111,061		253,839			(27,313)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/21/2023	12/21/2027	63,583		108.0859	254,610			157,582		258,845			(31,586)				0/0

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LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2021	11/26/2025	889		113.76783	3,440			349		470			(427)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2022	06/23/2026	41,268		107.79834	135,960			33,268		147,702			(16,867)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/03/2027	76,829		106.51649999999999	289,460			151,376		371,601			(35,910)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/18/2022	08/18/2026	45,514		107.4447	182,280			51,598		184,785			(22,613)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2022	01/06/2026	9,681		111.9157	50,490			6,541		11,908			(6,264)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2022	06/05/2026	21,183		108.4714	84,870			19,733		70,748			(10,536)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/18/2023	05/18/2027	80,291		117.137119999999999	301,860			141,930		353,707			(37,448)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/18/2021	11/18/2025	2,635		113.95384	11,610			1,114		1,213			(1,440)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/03/2022	02/03/2026	8,065		113.0508	29,880			4,444		7,552			(3,707)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/12/2023	01/12/2027	73,777		106.3304	303,360			116,437		359,668			(37,634)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/12/2027	63,766		107.5998	209,440			119,577		273,014			(25,983)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/15/2023	06/15/2027	65,020		107.8753	238,700			116,814		264,512			(29,613)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/14/2022	07/14/2026	36,537		106.633300000001	143,130			37,082		167,823			(17,756)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/30/2022	06/30/2026	17,814		105.700100000001	76,380			19,056		94,777			(9,476)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/12/2022	05/12/2026	14,723		109.4307	54,240			11,710		40,540			(6,729)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/27/2023	07/27/2027	60,544		107.574700000001	220,350			114,177		257,493			(27,336)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/26/2022	05/26/2026	22,022		108.871	89,760			20,241		68,021			(11,135)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/12/2021	11/12/2025	877		113.4055	4,200			386		493			(521)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/01/2022	12/01/2026	28,940		106.90576	111,910			39,732		129,768			(13,883)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/13/2023	07/13/2027	46,577		107.5647	170,500			86,711		197,951			(21,152)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/31/2022	03/31/2026	15,278		111.0475	64,770			12,119		28,240			(8,035)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/01/2022	09/01/2026	43,221		106.3236	166,520			48,735		209,068			(20,658)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2023	05/11/2027	76,237		107.85972	281,260			130,895		303,612			(34,892)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/22/2022	12/22/2026	57,488		106.21611	212,280			78,423		284,241			(26,335)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/07/2022	04/07/2026	26,136		110.7381	109,330			20,982		52,425			(13,563)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/24/2027	38,476		106.6666	139,400			74,907		183,142			(17,294)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/12/2022	08/12/2026	51,948		107.58444	208,880			58,269		206,000			(25,913)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/28/2022	07/28/2026	41,798		107.2294	172,499			46,346		174,800			(21,400)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/29/2023	06/29/2027	42,683		107.77	159,620			79,646		176,402			(19,802)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/25/2022	11/25/2026	51,493		106.703190000001	194,150			68,132		237,338			(24,086)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2023	05/25/2027	45,100		106.00427999999999	176,640			83,901		231,007			(21,914)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/02/2023	06/02/2027	57,701		107.7724	211,420			101,580		237,360			(26,228)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/13/2023	04/13/2027	52,994		107.66759999999999	201,210			89,779		219,086			(24,962)				0/0

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LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/25/2022	08/25/2026	23,319		107.1028	91,250			26,268		100,009			(11,320)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/30/2023	11/30/2027	34,202		108.07182	129,870			78,509		139,121			(16,111)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/28/2022	01/28/2026	20,680		112.10980000000001	80,960			11,708		25,467			(10,044)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2023	09/14/2027	67,907		106.96250000000001	265,720			146,610		312,698			(32,965)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/14/2022	04/14/2026	12,678		110.54040000000001	51,100			10,052		26,848			(6,339)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/16/2022	06/16/2026	53,758		106.6662	190,380			45,670		245,122			(23,618)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/08/2027	83,216		106.09439999999999	340,870			165,178		421,874			(42,288)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/09/2023	02/09/2027	51,168		107.49	193,600			78,024		214,141			(24,018)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2023	09/21/2027	55,383		106.3169	205,910			114,598		275,012			(25,545)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/20/2022	10/20/2026	64,528		104.64230000000001	252,960			82,528		396,088			(31,382)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/20/2023	04/20/2027	56,765		107.13762	223,260			100,689		251,652			(27,697)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	09/28/2027	57,498		106.09	208,010			116,765		293,104			(25,805)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/23/2027	61,538		107.5718	227,040			98,036		256,695			(28,166)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/09/2027	41,903		105.8865	180,000			106,223		218,815			(22,330)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/14/2027	62,569		108.57129999999999	242,080			148,666		239,764			(30,032)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/23/2021	12/23/2025	13,169		114.24169999999999	56,850			6,819		6,741			(7,053)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/23/2027	77,260		107.10769999999999	299,630			148,275		346,594			(37,171)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/17/2022	11/17/2026	43,270		105.88476	168,360			58,159		223,683			(20,886)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/06/2022	04/30/2026	35,839		109.0376	139,230			29,034		105,635			(17,344)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/06/2023	04/06/2027	69,787		106.93265	285,000			125,798		317,042			(35,356)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2022	10/13/2026	44,681		105.19	162,150			52,124		254,776			(20,116)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/22/2027	61,940		107.521	247,230			148,101		268,892			(30,671)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/30/2022	12/30/2026	40,643		106.0116	147,060			55,135		206,652			(18,244)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/30/2023	03/30/2027	68,652		107.4666	270,840			118,249		290,714			(33,600)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/08/2022	07/08/2026	26,225		106.5565	103,880			26,486		121,897			(12,887)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/22/2022	09/18/2026	62,411		105.75	231,000			70,491		328,864			(28,736)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2023	10/19/2027	44,495		105.2075	165,910			95,520		250,480			(20,582)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/09/2022	06/09/2026	12,019		108.0518	47,840			11,247		43,251			(5,935)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/08/2027	84,848		106.71380000000001	331,240			181,399		402,071			(41,093)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/08/2022	12/08/2026	56,993		106.7089	222,650			80,117		262,945			(27,621)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/10/2022	02/10/2026	3,573		108.246	21,640			3,322		11,742			(2,685)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/10/2027	59,897		107.598	205,440			108,423		254,497			(25,486)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/04/2022	07/31/2026	38,009		107.54640000000001	155,390			42,185		151,145			(19,330)				0/0

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LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/04/2022	06/24/2026	8,343		106.35980000000001	38,160			9,634		40,019			(4,871)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/29/2022	09/29/2026	36,105		106.092	121,220			37,803		180,988			(15,038)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/04/2022	11/04/2026	38,848		104.8531	148,420			49,948		226,665			(18,413)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/26/2027	44,980		104.699	155,570			90,314		267,768			(19,300)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/06/2022	10/06/2026	53,035		105.6956	193,760			61,355		281,644			(24,037)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2023	05/07/2027	110,832		107.37	424,830			196,681		478,017			(52,740)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2023	01/06/2027	56,122		106.80309	213,000			80,879		256,477			(26,424)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/24/2022	03/24/2026	9,026		111.34399999999999	35,300			6,436		15,346			(4,379)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/20/2023	07/20/2027	53,226		107.19710000000001	196,080			100,661		236,926			(24,325)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2022	10/27/2026	54,702		105.92400000000001	204,160			67,587		281,133			(25,328)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	08/31/2027	62,448		106.96810000000001	239,860			130,041		286,997			(29,756)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/28/2022	04/28/2026	28,287		109.59	113,460			23,407		74,605			(14,076)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2022	01/20/2026	9,734		112.89700000000001	42,900			5,969		9,127			(5,322)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/21/2022	04/21/2026	19,020		110.41	76,860			15,488		41,816			(9,535)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/02/2023	11/02/2028	94,375		107.87616	340,370			227,535		403,528			(33,757)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/20/2023	07/20/2028	111,121		107.19710000000001	440,300			269,005		508,592			(43,668)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/09/2022	09/09/2027	18,776		106.8396	74,800			32,807		87,662			(7,423)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2023	10/19/2028	103,190		105.4187	398,940			263,628		565,638			(39,566)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/30/2022	06/30/2027	16,876		105.70010000000001	77,040			30,791		89,760			(7,645)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/09/2021	12/09/2026	8,809		113.52	42,700			12,314		12,997			(4,237)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/23/2021	12/23/2026	14,047		114.24169999999999	66,400			19,658		18,198			(6,589)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/21/2022	07/21/2027	37,300		107.1328	158,000			64,967		167,355			(15,679)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2022	01/20/2027	11,503		112.89700000000001	55,250			17,205		19,950			(5,483)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/15/2023	06/15/2028	117,035		107.7677	467,460			276,634		502,303			(46,362)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2022	10/13/2027	50,385		105.19	195,040			89,179		284,212			(19,354)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/30/2023	03/30/2028	89,990		107.68219999999999	372,480			204,711		387,829			(36,942)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/29/2022	09/29/2027	40,855		106.1973	146,630			65,919		205,746			(14,550)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/17/2022	11/17/2027	53,617		105.67214	227,430			108,353		286,759			(22,568)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/04/2022	07/30/2027	50,987		107.22280000000001	232,100			96,847		226,475			(23,095)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/02/2021	12/02/2026	889		114.35148	3,600			1,024		1,097			(357)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/18/2022	08/18/2027	49,229		107.5523	210,410			89,747		210,567			(20,880)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/14/2028	110,416		108.57129999999999	457,200			316,157		439,047			(45,344)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/20/2023	04/20/2028	78,169		107.46	320,040			179,573		345,951			(31,741)				0/0

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LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/27/2023	01/27/2028	51,316		107.0728	211,750			109,126		235,810			(21,012)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/19/2022	05/19/2027	18,393		108.54134999999999	80,200			30,207		67,282			(7,958)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2022	06/04/2027	23,945		107.49420000000001	113,100			43,638		102,080			(11,236)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2022	01/06/2027	11,442		112.14294	62,790			19,071		22,534			(6,231)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/13/2022	01/13/2027	7,895		114.90192	35,100			10,796		9,173			(3,483)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	08/31/2028	101,594		107.29	403,300			255,681		461,144			(39,999)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/22/2028	127,577		107.6292	534,060			362,868		560,433			(52,967)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/08/2028	101,917		106.09439999999999	443,630			260,830		522,731			(43,998)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/24/2022	03/24/2027	9,929		108.5742	54,120			18,722		36,120			(5,370)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2023	09/14/2028	95,814		107.6075	374,920			240,565		420,700			(37,184)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/23/2028	147,073		107.43	592,500			353,227		655,561			(58,763)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/25/2022	11/24/2027	55,238		106.91681	218,890			105,182		257,140			(21,733)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/20/2022	10/20/2027	70,222		105.27460000000001	274,540			126,583		392,380			(27,243)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/26/2022	05/26/2027	24,775		108.871	109,080			41,503		87,808			(10,824)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/10/2022	11/10/2027	41,400		106.4926	161,480			76,313		202,016			(16,024)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/12/2023	01/12/2028	89,653		106.3304	394,560			200,092		446,864			(39,153)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/08/2022	12/08/2027	63,534		106.28079	277,440			135,374		317,948			(27,531)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/02/2023	06/02/2028	75,384		107.8798	294,840			172,380		319,243			(29,242)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2023	01/06/2028	72,023		106.80309	294,140			148,199		340,619			(29,188)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/12/2022	08/12/2027	57,514		107.6922	246,760			104,440		241,558			(24,487)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/23/2028	78,322		107.14279999999999	324,240			176,955		358,416			(32,158)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/06/2022	10/06/2027	58,718		105.59	232,500			105,415		316,758			(23,072)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/14/2022	04/14/2027	13,583		110.54040000000001	59,250			21,179		37,088			(5,880)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/10/2028	120,730		107.4911	452,790			281,846		535,896			(44,907)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2021	11/25/2026	889		113.20518	4,000			1,123		1,375			(397)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2023	01/20/2028	91,649		106.39534999999999	393,960			201,516		453,661			(39,094)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/28/2022	01/28/2027	23,377		112.10980000000001	100,620			31,775		47,084			(9,985)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/10/2022	02/10/2027	7,147		109.58929999999999	40,640			13,123		22,060			(4,033)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/15/2022	12/15/2027	57,304		106.34354999999999	234,850			115,494		284,881			(23,305)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2023	09/21/2028	108,890		106.4235	425,720			274,794		540,909			(42,222)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/08/2028	113,753		106.71380000000001	470,920			300,615		548,539			(46,705)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/30/2023	11/30/2028	80,422		108.07182	326,250			223,101		337,199			(32,357)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/18/2021	11/18/2026	2,635		113.95384	12,690			3,513		3,471			(1,259)				0/0

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LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2023	05/08/2028	151,811		107.37	625,920			357,375		679,508			(62,078)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/12/2021	11/12/2026	877		113.4055	4,550			1,245		1,284			(452)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/16/2022	06/16/2027	62,247		106.24209999999999	248,820			97,536		310,112			(24,691)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2023	05/25/2028	88,321		106.43	355,320			206,183		437,401			(35,240)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/29/2023	06/29/2028	55,674		107.1234	237,600			142,430		256,602			(23,565)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/22/2022	12/22/2027	71,624		106.32222	281,960			139,743		357,016			(27,980)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/04/2022	11/04/2027	52,113		105.27462	202,950			95,244		286,022			(20,139)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/12/2022	05/12/2027	20,245		109.322	82,060			30,593		67,043			(8,143)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/14/2022	07/14/2027	39,348		106.63330000000001	166,320			67,750		187,395			(16,504)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/01/2022	09/01/2027	46,979		106.5364	191,000			82,934		227,159			(18,953)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/09/2023	02/09/2028	61,401		107.49	249,480			130,348		269,452			(24,757)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/16/2021	12/16/2026	6,166		111.6	35,350			10,330		13,186			(3,508)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/30/2022	12/30/2027	51,040		106.0116	198,720			99,360		263,217			(19,719)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/06/2023	04/06/2028	117,242		106.61024	527,940			292,175		568,835			(52,360)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/24/2028	72,260		105.4944	312,620			196,993		393,577			(31,005)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/21/2023	12/21/2028	154,810		108.1944	656,880			456,757		641,270			(65,148)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/03/2022	02/03/2027	8,961		113.16240000000001	36,400			11,614		14,975			(3,612)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/03/2028	136,794		106.6223	544,580			336,894		665,269			(54,010)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/13/2023	07/13/2028	70,796		107.7794	273,600			166,109		304,035			(27,135)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/27/2023	04/27/2028	104,980		107.5324	437,310			247,050		461,081			(43,372)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	09/28/2028	94,260		107.25700000001	324,000			210,378		429,824			(32,134)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2023	02/24/2028	72,355		106.42	285,670			151,606		357,701			(28,348)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/22/2022	09/22/2027	69,976		105.6443	281,200			125,338		375,136			(27,904)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/07/2023	12/07/2028	100,656		108.29	407,660			280,336		412,416			(40,431)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/28/2022	07/28/2027	47,371		107.2294	210,798			87,486		210,229			(20,918)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/13/2023	04/13/2028	66,939		107.7750999999999	271,440			151,263		285,764			(26,921)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2023	05/11/2028	99,479		107.85972	398,040			227,919		415,326			(39,477)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/28/2022	04/28/2027	32,850		109.4804	143,640			52,448		105,855			(14,254)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/08/2022	07/08/2027	31,844		106.5565	135,660			54,814		152,960			(13,462)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/18/2023	05/18/2028	115,769		17.12	473,680			273,047		533,312			(46,979)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/12/2028	120,968		106.4267	478,590			314,427		600,859			(47,466)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2023	11/16/2028	101,805		107.94199999999999	409,200			276,686		432,538			(40,584)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/25/2022	08/25/2027	27,050		106.8884	116,290			50,048		125,424			(11,540)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/16/2023	02/16/2028	66,330		106.7189	273,350			143,868		317,411			(27,125)				0/0

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LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/05/2023	10/05/2028	183,538		105.5943	710,040			463,763		989,308			(70,420)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2022	06/23/2027	45,958		107.79834	166,110			65,752		181,542			(16,484)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/01/2022	12/01/2027	42,942		107.01288	176,180			85,289		197,883			(17,483)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/29/2028	124,092		108.87877	507,600			355,181		476,651			(50,343)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2022	10/27/2027	55,645		105.81789999999999	224,200			104,233		292,730			(22,248)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/06/2022	05/06/2027	39,515		109.0376	165,980			61,333		136,069			(16,471)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/27/2023	07/27/2028	115,499		107.03789999999999	474,920			291,978		537,799			(47,102)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/31/2022	03/31/2027	17,076		110.9362	79,230			27,713		43,522			(7,862)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/26/2028	77,519		104.699	285,120			189,507		454,868			(28,278)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/07/2023	07/07/2028	106,947		107.4225	426,650			257,626		477,443			(42,314)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2023	02/02/2028	51,006		107.6143	215,600			111,819		220,530			(21,395)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/17/2023	08/17/2028	74,241		106.1972	295,460			185,047		377,138			(29,303)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/07/2022	04/07/2027	27,938		110.7381	126,480			44,726		73,728			(12,551)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/15/2022	09/15/2027	20,681		106.10074	86,240			38,108		105,717			(8,558)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/21/2022	04/21/2027	20,831		110.63079999999999	89,240			32,242		56,255			(8,856)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/09/2028	100,568		106.10129999999999	443,880			298,433		515,924			(44,023)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/09/2022	06/09/2027	12,944		110.1069	45,640			17,716		38,562			(4,529)				0/0
000000000	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/30/2026	351		285.01	3,080			905		1,088			(769)				0/0
000000000	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	02/01/2027	2,456		283.87	27,090			14,388		15,679			(4,490)				0/0
000000000	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/30/2026	2,456		283.87	22,820			6,704		8,604			(5,697)				0/0
000000000	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	02/01/2028	2,807		283.87	34,720			22,519		23,530			(4,313)				0/0
000000000	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/25/2028	354		282.58	4,130			2,659		3,135			(513)				0/0
000000000	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/23/2026	708		283.14515999998	5,960			1,693		2,619			(1,488)				0/0
000000000	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/25/2027	354		282.58	3,680			1,931		2,425			(610)				0/0
000000000	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/25/2029	354		282.58	4,450			3,183		3,670			(442)				0/0
000000000	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	02/01/2029	3,158		283.87	42,030			30,226		31,252			(4,173)				0/0
000000000	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/23/2026	354		282.58	3,070			872		1,389			(766)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2025	04/30/2026	1,817		927.79962		39,440		32,831		54,229			(6,609)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2025	04/23/2026	1,943		925.44		33,840		27,518		61,086			(6,322)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2024	02/27/2026	420		950.11599999999999	11,876			3,931		6,623			(2,953)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2024	02/20/2026	524		948.18258000000003	14,080			4,544		6,798			(3,515)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2025	04/30/2027	1,603		920.32489999999996		54,150		49,619		66,132			(4,531)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2026	1,707		939.03809999999999	45,760			18,229		40,775			(11,377)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2026	534		942.79049999999995	13,460			5,362		11,584			(3,347)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/18/2024	01/16/2026	745		940.82988999999998	19,824			5,441		14,559			(4,949)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2024	02/20/2026	210		945.34370999999999	5,888			1,900		2,998			(1,470)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2024	03/13/2026	1,672		957.84	46,416			16,258		22,050			(11,540)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2025	04/23/2027	1,403		940.24703999999997		28,210		25,579		42,693			(2,631)				0/0

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BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2024	03/12/2027	523		958.79783999999995	17,375			9,849		11,582			(2,880)				D/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2024	02/22/2027	524		945.34370999999999	17,790			9,791		12,492			(2,949)				D/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/16/2027	640		936.22379999999998	20,982			12,566		21,342			(3,478)				D/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2024	02/26/2027	105		923.45939999999996	4,835			2,679		4,109			(801)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/16/2022	02/13/2026	202		975.78769999999997	10,160			1,584		1,157			(1,263)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2028	960		941.85239999999999	33,903			23,725		34,661			(4,206)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/18/2024	01/18/2028	745		938.95011	27,202			17,382		26,603			(3,379)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2022	02/23/2026	1,228		977.26	54,000			8,772		6,812			(6,699)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2022	03/02/2026	1,115		992.87170000000003	46,970			7,855		3,194			(5,827)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2024	02/22/2028	629		946.29	23,778			15,765		18,733			(2,954)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/16/2022	03/16/2026	717		964.66344000000004	35,350			6,251		7,186			(4,385)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/18/2024	01/18/2029	3,511		938.95011	137,148			97,576		141,931			(13,617)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/16/2022	02/16/2027	101		966.88990000001	5,880			1,918		1,816			(583)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2024	03/13/2029	4,286		957.84	142,475			105,528		144,640			(14,138)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2022	02/23/2027	1,535		986.05529999999999	68,250			22,525		18,541			(6,773)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2024	02/28/2029	3,256		947.25990000002	136,307			99,934		121,603			(13,519)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2029	4,695		937.16189999999995	151,272			114,947		200,024			(15,011)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2025	04/30/2030	5,986		932.47131999999999		233,520		225,715		281,091			(7,805)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2025	04/23/2030	3,238		921.73824000000002		123,300		118,706		167,515			(4,594)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2022	03/02/2027	1,216		992.87170000000003	56,400			18,831		12,761			(5,597)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2024	02/22/2029	3,880		947.23629000000005	158,619			115,897		133,324			(15,749)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/16/2022	03/16/2027	717		960.75792000000001	39,550			13,509		14,999			(3,925)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2026	99		42150		109,578		102,052		123,849			(7,526)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2025	06/18/2026	15,345		252.44363999999999		73,720		72,082		88,027			(1,638)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2025	04/24/2026	11,259		256.38907999999998		41,720		34,041		39,759			(7,679)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2025	05/08/2026	10,486		253.66308000000001		45,760		39,097		49,055			(6,663)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2025	05/22/2026	12,145		253.19550000000001		50,700		45,268		60,828			(5,432)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2025	05/01/2026	11,307		253.58336		48,440		40,455		52,484			(7,985)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2025	04/17/2026	12,104		254.0975		50,400		40,488		52,188			(9,912)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2025	05/29/2026	7,676		254.45056		30,020		27,608		35,001			(2,412)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2026	14,024		255.56992		60,270		57,290		59,896			(2,980)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2025	06/26/2026	8,808		253.51655		45,320		44,822		45,747			(498)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2026	10,062		254.91996		41,300		38,463		44,751			(2,837)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/15/2026	10,944		252.87774999999999		45,630		39,864		55,523			(5,766)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2027	5,149		255.2371	60,060			33,110		34,084			(9,955)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2024	01/19/2027	4,392		252.97470000001	51,700			26,844		31,918			(8,569)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2028	4,025		252.68382		44,890		43,865		45,769			(1,025)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/02/2027	4,334		255.60534999999999	55,660			32,711		32,197			(9,251)				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)
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/09/2023	03/09/2026	10,058		252.52680000000001	109,000			25,008		45,275			(18,034)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2024	01/11/2027	3,986		253.10765000000001	47,600			24,389		28,492			(7,897)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2028	10,017		252.82454000000001		116,450		114,536		113,765			(1,914)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2025	06/20/2028	8,884		250.95576		103,400		102,643		110,425			(757)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/16/2023	03/16/2026	2,004		255.52896000000001	20,750			4,894		6,852			(3,433)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/25/2027	5,478		256.99275999999998	67,620			39,315		33,736			(11,260)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/23/2027	5,954		254.88320999999999	68,550			41,608		43,638			(11,394)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/12/2027	3,159		254.25749999999999	40,240			22,873		23,310			(6,688)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/15/2028	5,675		250.90406999999999		62,580		59,951		68,395			(2,629)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2025	05/22/2028	8,906		250.7253		100,320		96,747		108,579			(3,573)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2025	05/01/2028	10,903		250.61168000000001		128,250		121,223		131,743			(7,027)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2024	01/05/2027	5,628		251.50647000000001	65,380			33,109		43,965			(10,837)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/08/2027	2,776		253.91505000000001	33,810			18,174		19,539			(5,604)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/25/2027	398		252.8279	4,890			2,566		2,938			(811)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/05/2027	5,905		254.2047	73,500			41,306		39,449			(12,216)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2025	04/24/2028	8,847		255.64304000000001		88,880		83,442		86,579			(5,438)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/19/2027	5,095		255.69479000000001	64,740			37,215		33,386			(10,760)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/12/2027	397		254.2473	4,670			2,537		2,759			(777)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2025	06/26/2028	7,607		254.01608999999999		85,500		85,188		83,057			(312)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2025	05/08/2028	9,276		252.17532		103,500		98,490		105,819			(5,010)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2025	04/17/2028	9,279		251.3706		106,260		99,351		107,955			(6,909)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2025	05/30/2028	4,444		252.22288		48,400		47,116		51,295			(1,284)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/26/2027	2,378		250.3014	33,000			18,333		21,009			(5,485)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	02/01/2027	1,973		256.6739	23,000			12,216		11,610			(3,812)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2023	03/02/2026	6,422		251.13311999999999	75,360			16,808		32,367			(12,468)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2025	05/08/2026	1,790		280.09778		11,400		9,740		10,095			(1,660)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2025	04/17/2026	2,159		276.93835000000001		15,840		12,725		15,416			(3,115)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2026	3,569		280.2		24,070		22,417		20,875			(1,653)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2025	05/22/2026	3,958		277.11615		27,940		24,946		28,328			(2,994)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/15/2026	1,802		277.71064000000001		11,350		9,916		11,761			(1,434)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2025	05/29/2026	4,668		278.48		31,200		28,694		30,622			(2,506)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2025	06/18/2026	2,503		279.64999999998		16,800		16,427		15,528			(373)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2025	05/01/2026	1,797		278.56828999999999		11,850		9,897		11,250			(1,953)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2025	04/24/2026	1,794		278.72000000003		12,050		9,832		10,987			(2,218)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2026	3,572		279.95999999998		24,070		22,880		21,485			(1,190)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2025	05/21/2027	360		273.78075000001		4,190		3,966		4,182			(224)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/04/2027	6,781		283.00200000001		58,463		56,455		51,385			(2,008)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2024	01/05/2026	5,873		271.6327	58,080			15,019		53,140			(14,460)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/27/2026	6,822		285.26774999999998	47,500			17,648		22,089			(11,875)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2025	05/28/2027	3,950		278.48		38,390		36,854		37,149			(1,536)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/06/2026	8,802		276.77019999999999	68,880			20,902		55,398			(17,196)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/10/2026	3,270		281.15123999999997	24,602			9,603		17,463			(6,142)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2025	06/25/2027	6,454		290.05599999999998		36,900		36,697		34,534			(203)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2026	10,203		280.74189999999999	71,960			23,459		47,098			(17,916)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/11/2027	6,072		293.11811999999998		31,399		30,623		26,897			(776)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2026	3,295		277.67750000000001	24,300			9,720		20,580			(6,067)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/13/2026	8,417		280.63799999999998	56,120			17,596		38,285			(14,030)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/06/2026	10,107		283.63565999999997	73,080			24,998		38,502			(18,245)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2024	01/16/2026	8,829		275.35365999999999	70,800			19,460		60,340			(17,700)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2025	06/17/2027	8,225		282.72615000000002		69,690		68,920		63,920			(770)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2024	01/09/2026	14,657		278.3682	107,600			28,535		75,615			(26,900)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/27/2026	7,282		275.47395	66,800			22,205		52,577			(16,677)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/13/2026	9,465		282.57065999999998	64,220			22,588		41,356			(16,033)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2025	05/07/2027	6,446		278.70148		64,620		59,916		59,068			(4,704)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/20/2026	13,689		283.33049999999997	95,000			34,331		47,573			(23,717)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/02/2026	19,077		283.60500000000002	137,800			52,341		72,552			(34,450)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/30/2026	12,049		280.18950000000001	85,800			25,207		55,171			(21,420)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/14/2027	7,929		281.03320000000002		63,360		59,356		63,274			(4,004)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/23/2026	2,574		275.2235	20,930			5,947		17,985			(5,225)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/24/2026	1,844		277.37180000000001	13,500			5,530		13,519			(3,370)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2025	04/17/2026	73,591		272.73343999999997		474,360		381,065		576,036			(93,295)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2025	05/01/2026	68,573		272.93432999999999		531,090		443,548		543,555			(87,542)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2025	05/22/2026	82,844		273.73599000000002		524,370		468,188		615,860			(56,183)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2026	79,135		274.89483000000001		504,670		479,714		539,215			(24,956)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/15/2026	76,960		273.22649999999999		487,410		425,814		561,658			(61,596)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2026	52,407		275.26445999999999		333,504		310,599		373,236			(22,905)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2025	06/26/2026	80,826		276.30858000000001		539,840		533,908		515,134			(5,932)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2025	06/18/2026	57,593		273.79131999999998		372,880		364,594		437,129			(8,286)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2025	05/29/2026	80,754		274.88		503,940		463,457		553,559			(40,483)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2025	04/24/2026	81,517		275.06479000000002		499,520		407,575		531,816			(91,945)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2025	05/08/2026	70,195		275.41431		447,760		382,564		479,668			(65,196)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2026	35,645		293.09719999999999	358,050			116,723		27,172			(89,143)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/06/2026	63,417		295.20839999999998	618,520			211,577		35,634			(154,417)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2025	05/07/2027	41,098		275.96569		361,600		335,275		366,244			(26,325)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/27/2026	43,778		291.72329999999999	470,850			156,517		41,882			(117,550)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/27/2026	61,175		297.91356000000002	616,710			229,137		29,860			(154,178)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/23/2026	20,997		289.64839999999998	204,350			58,064		21,593			(51,017)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/11/2027	39,204		274.89483000000001		354,672		345,903		357,128			(8,769)				0/0

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

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MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2025	06/25/2027	14,794		276.30858000000001		138,580		137,819		128,085			(761)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/10/2026	32,090		294.57190000000003	326,978			127,634		27,899			(81,632)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/24/2026	28,297		296.72976	243,190			99,624		23,973			(60,714)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2026	32,393		291.40564999998	323,000			129,200		39,604			(80,639)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2025	05/28/2027	17,097		276.52928000000003		140,530		134,909		143,953			(5,621)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2024	01/05/2026	6,924		289.70650000000001	61,800			15,981		6,196			(15,386)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2025	06/17/2027	17,497		274.06565999998		157,440		155,700		169,424			(1,740)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/13/2026	50,088		294.23145	506,160			178,029		38,387			(126,365)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2025	04/30/2027	23,583		266.58702		325,000		298,214		325,443			(26,786)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2025	05/21/2027	33,575		272.91395999997		313,720		296,914		340,153			(16,806)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/13/2026	44,753		291.84179999998	436,230			136,774		38,801			(109,058)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/04/2027	38,942		275.26445999999		351,709		339,631		366,640			(12,078)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/06/2026	33,270		291.25844999998	315,250			95,662		29,894			(78,704)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2025	04/16/2027	35,148		267.54111999998		408,960		368,910		457,751			(40,050)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2024	01/09/2026	23,157		289.90870000001	209,710			55,614		20,955			(52,428)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/30/2026	21,973		290.96874000003	209,280			61,485		19,609			(52,248)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2025	04/23/2027	40,758		279.18664000001		292,320		265,417		288,671			(26,903)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/02/2026	12,416		299.45985000002	110,630			42,021		5,071			(27,658)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/20/2026	21,095		296.67302999998	204,120			73,765		9,204			(50,960)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2024	01/16/2026	12,099		289.27999999997	112,700			30,977		12,629			(28,175)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/14/2027	30,273		273.5		268,920		251,928		286,415			(16,992)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2026	102		21267		45,562		42,433		51,158			(3,129)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/15/2026	159		21186		71,570		62,525		84,742			(9,045)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2026	183		21891		91,000		86,500		99,339			(4,500)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2025	06/18/2026	10,994		285.0009		55,180		53,954		47,586			(1,226)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2025	06/26/2026	1,432		280.76684999998		8,120		8,031		8,415			(89)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2026	2,501		278.31006000002		17,745		16,868		18,130			(878)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2026	21,080		278.87004000002		143,783		136,673		146,865			(7,110)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2025	05/08/2026	26,064		275.49423000002		165,600		141,488		213,321			(24,112)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2025	05/08/2026	6,516		276.32154000003		38,880		33,219		50,307			(5,661)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2025	04/24/2026	17,798		272.74365999998		124,460		101,551		168,310			(22,909)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2025	05/22/2026	17,834		275.52		110,250		98,438		160,531			(11,813)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2025	05/22/2026	3,640		274.96895999998		23,400		20,893		33,964			(2,507)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2025	04/24/2026	4,722		270.82292999999		37,700		30,761		50,586			(6,939)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2025	04/17/2026	3,646		274.59399999999		20,700		16,629		30,406			(4,071)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2025	05/01/2026	3,266		272.83967999999		23,760		19,844		31,704			(3,916)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/15/2026	16,709		274.80311		109,940		96,046		152,276			(13,894)				0/0

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RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2025	05/29/2026	4,700		276.02683999999999		30,420		27,976		39,028			(2,444)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2025	05/01/2026	16,694		273.66480000000001		114,540		95,660		153,420			(18,880)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2025	06/26/2026	11,454		280.20810999999998		67,840		67,095		70,169			(745)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2026	29,589		276.28631999999999		192,044		178,854		238,286			(13,190)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2025	06/18/2026	4,256		277.38959999999997		36,720		35,904		32,659			(816)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2025	04/17/2026	26,249		270.76499999999999		197,280		158,480		283,039			(38,800)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/15/2026	4,359		273.97622000000001		30,360		26,523		41,930			(3,837)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2025	05/29/2026	17,355		277.68632000000002		99,360		91,378		128,441			(7,982)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2025	04/09/2027	7,754		272.96640000000002		57,750		51,537		92,994			(6,213)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/06/2026	1,758		282.92824999999999	16,450			4,992		6,929			(4,107)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/02/2026	5,127		291.36106999999998	45,000			17,093		8,410			(11,250)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/11/2027	6,431		279.15003000000002		58,068		56,632		59,427			(1,436)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2025	04/16/2027	5,104		273.22649999999999		43,960		39,655		58,509			(4,305)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/06/2026	6,220		288.6216	56,880			19,457		14,378			(14,200)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2025	05/28/2027	5,423		278.23948000000001		42,450		40,752		51,759			(1,698)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/27/2026	2,045		290.33327000000003	20,700			7,691		4,138			(5,175)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/06/2026	3,801		288.6216	34,760			11,890		8,787			(8,678)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/13/2026	1,036		278.91266000000002	15,000			5,276		6,526			(3,745)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/14/2027	5,449		275.35437000000002		46,950		43,983		60,382			(2,967)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2025	04/23/2027	2,906		274.93878000000001		24,080		21,864		30,579			(2,216)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2026	5,595		286.14114000000001	47,040			18,816		18,630			(11,744)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2026	11,540		288.14013	87,780			35,112		31,630			(21,915)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/27/2026	4,431		291.50515000000001	42,510			15,794		7,869			(10,628)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2025	05/07/2027	9,774		275.21845999999999		86,130		79,860		104,526			(6,270)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2025	05/07/2027	10,498		276.32154000000003		87,290		80,935		106,339			(6,355)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/10/2026	11,473		291.98736000000002	89,100			34,780		26,620			(22,244)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2025	06/25/2027	2,506		276.5763		24,920		24,783		25,629			(137)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/13/2026	3,155		284.4341	28,800			9,030		10,881			(7,200)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2025	05/21/2027	9,827		275.24448000000001		84,510		79,983		112,175			(4,527)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2025	06/25/2027	6,801		276.29692999999997		68,590		68,213		70,507			(377)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2026	2,097		284.4033	19,920			6,494		7,410			(4,959)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2025	05/28/2027	3,977		277.68632000000002		32,120		30,835		39,017			(1,285)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2025	04/30/2027	5,081		272.01456000000002		50,820		46,632		62,929			(4,188)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2025	04/30/2027	3,266		273.93984		29,610		27,170		36,948			(2,440)				0/0

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RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/02/2026	5,469		288.74144000000001	54,400			20,663		11,990			(13,600)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/27/2026	4,549		284.93259999999998	41,340			13,742		15,482			(10,321)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2025	04/16/2027	5,468		273.5		46,500		41,946		61,867			(4,554)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/20/2026	1,029		293.72582999999997	7,800			2,819		1,262			(1,947)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/04/2027	722		274.07159999999999		7,112		6,868		8,333			(244)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/13/2026	1,753		284.4341	16,000			5,017		6,045			(4,000)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2025	06/17/2027	6,029		281.05430000000001		54,740		54,135		50,253			(605)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2026	1,398		284.11720000000003	13,440			4,381		5,085			(3,346)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/06/2026	703		283.49695000000003	6,400			1,942		2,616			(1,598)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2025	04/23/2027	6,538		273.84122000000002		57,420		52,135		72,603			(5,285)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/24/2026	4,559		290.54552000000001	31,070			12,728		11,341			(7,757)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/13/2026	1,727		286.45084000000003	18,000			6,331		5,465			(4,494)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/20/2026	5,830		289.65841	54,060			19,536		11,525			(13,496)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/11/2027	4,288		280.82997		35,544		34,665		36,373			(879)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/27/2026	1,050		284.64679999999998	9,660			3,211		3,677			(2,412)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/14/2027	4,722		275.07873999999998		41,340		38,728		53,023			(2,612)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/10/2026	5,563		289.95967000000002	47,840			18,674		15,850			(11,944)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2025	05/21/2027	4,004		275.52		33,990		32,169		45,111			(1,821)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2025	06/17/2027	23,051		277.95339999999999		243,750		241,057		224,690			(2,693)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/08/2027	2,110		282.92824999999999	23,400			12,579		14,354			(3,879)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/12/2027	2,763		284.13139999999999	36,320			20,645		18,469			(6,037)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2025	05/30/2028	6,147		277.13315999999998		61,540		59,907		72,614			(1,633)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2025	04/17/2028	5,468		273.77350000000001		55,050		51,471		70,428			(3,579)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/25/2027	2,727		292.67703	29,440			17,117		10,294			(4,902)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2025	04/24/2028	7,628		273.84122000000002		79,800		74,917		97,756			(4,883)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/16/2027	5,246		286.14114000000001	52,800			31,709		30,804			(8,776)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2025	05/01/2028	4,718		273.11471999999998		52,650		49,765		63,339			(2,885)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2025	05/08/2028	11,222		275.49423000000002		116,560		110,918		137,823			(5,642)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2025	05/22/2028	8,735		275.79552000000001		87,840		84,711		111,840			(3,129)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2028	4,645		279.71001000000001		48,750		47,949		49,927			(801)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2028	1,443		276.28631999999999		15,192		14,845		17,468			(347)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/26/2027	1,050		284.64679999999998	11,430			6,350		6,561			(1,900)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/02/2027	5,469		290.19679000000002	60,160			35,356		22,908			(9,999)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2025	06/26/2028	2,864		276.85566999999998		32,960		32,840		33,772			(120)				0/0

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RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/12/2027	3,155		284.4341	34,290			18,626		19,715			(5,704)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/05/2027	6,911		288.6216	75,400			42,374		33,641			(12,532)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/15/2028	5,449		274.25184999999999		58,650		56,186		72,624			(2,464)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2025	06/20/2028	6,383		281.05430000000001		68,940		68,435		64,598			(505)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/23/2027	7,365		285.68403000000001	76,440			46,397		47,964			(12,705)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/19/2027	4,801		289.65841	52,780			30,340		21,047			(8,772)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/09/2027	5,215		289.95967000002	53,400			31,726		27,947			(8,875)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2027	1,748		284.4033	19,450			10,722		11,037			(3,224)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2025	06/26/2029	2,864		277.69378		35,520		35,423		36,319			(97)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2025	05/01/2029	6,895		273.93984		83,220		79,800		98,264			(3,420)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2025	04/17/2029	6,927		273.5		79,230		75,369		98,894			(3,861)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2025	05/30/2029	5,423		276.30342000000002		63,000		61,747		73,063			(1,253)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2029	5,002		280.54998000001		57,162		56,457		58,591			(705)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2028	2,386		290.91921000002	30,660			21,079		14,520			(3,811)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/18/2028	6,645		286.71228000002	73,530			51,577		50,204			(9,134)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2025	05/08/2029	3,258		274.66692		39,060		37,642		45,440			(1,418)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2028	6,606		290.53901000002	74,480			51,886		46,596			(9,252)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2028	7,948		288.91079999999	96,140			64,665		53,159			(11,943)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/14/2028	2,763		282.68175000002	41,440			28,072		25,431			(5,148)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/21/2028	6,173		289.94893999999	75,060			51,208		37,996			(9,325)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/15/2028	3,856		284.4341	46,860			30,865		31,752			(5,825)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/29/2028	1,050		284.64679999998	12,750			8,515		8,624			(1,584)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2025	06/20/2029	7,093		280.4905		87,400		86,920		82,841			(480)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2028	5,811		291.07	69,360			47,986		33,493			(8,616)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/08/2028	2,462		282.92824999999	30,520			19,942		21,635			(3,791)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2028	1,748		284.4033	21,600			14,336		14,470			(2,683)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/15/2029	16,709		275.63		190,440		184,440		232,122			(6,000)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2029	1,443		274.90212000002		17,860		17,554		20,214			(306)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2025	04/24/2029	7,991		273.84122000002		93,500		89,209		112,512			(4,291)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2028	7,365		285.68403000001	85,260			60,215		61,823			(10,592)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2025	05/22/2029	10,555		272.21375999998		135,140		131,530		166,702			(3,610)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2030	15,155		275.17896000002		198,576		195,856		222,988			(2,720)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2029	2,727		290.33327000003	38,080			28,565		21,023			(3,785)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2025	05/30/2030	19,524		277.13315999998		237,600		233,820		272,917			(3,780)				0/0

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RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2029	8,984		288.91079999999999	117,000			86,369		73,359			(11,623)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/15/2030	19,615		274.80311		246,780		240,560		296,553			(6,220)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2025	05/22/2030	19,654		279.37727999999998		212,220		207,685		262,358			(4,535)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2029	8,066		290.54552000000001	86,020			65,813		65,679			(8,545)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/15/2029	4,557		284.4341	59,540			43,299		44,365			(5,915)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2025	05/01/2030	18,508		273.93984		239,700		231,819		279,509			(7,881)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2029	6,494		291.36106999999998	82,650			62,282		46,103			(8,211)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/18/2029	7,694		285.85557	94,160			71,679		71,510			(9,354)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/21/2029	7,545		289.65841	99,440			74,171		58,079			(9,879)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2029	2,097		284.11720000000003	27,960			20,445		20,721			(2,776)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2025	05/08/2030	19,910		271.90922		278,850		270,752		320,067			(8,098)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/08/2029	2,462		282.92824999999999	32,760			23,685		25,325			(3,253)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2025	04/17/2030	16,041		272.95299999999997		201,080		193,244		246,963			(7,836)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2025	06/20/2030	18,796		280.20859999999999		249,630		248,535		239,088			(1,095)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2029	7,649		289.38033000000001	96,140			72,817		67,929			(9,551)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2025	04/24/2030	15,619		278.50585000000001		168,560		162,372		202,054			(6,188)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/14/2029	2,072		280.65224000000001	34,560			25,645		23,789			(3,433)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2030	5,359		275.79014999999998		76,455		75,701		78,428			(754)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2025	06/26/2030	15,750		279.09062999999998		200,640		200,200		204,627			(440)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/28/2029	1,050		284.93259999999998	13,560			9,958		10,069			(1,347)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2026	935		2149		33,720		32,053		34,736			(1,667)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	05/21/2025	05/21/2026	234		2976		12,250		10,904		13,071			(1,346)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	04/16/2025	04/16/2026	14,708		420.78537		100,890		80,102		99,901			(20,788)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	04/16/2025	04/16/2026	19,944		430.41248999999999		68,000		53,989		61,347			(14,011)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2024	01/09/2026	504		198.53	3,157			833		3,886			(785)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/03/2024	04/02/2026	3,980		199.41184000000001	27,648			10,458		30,225			(6,883)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2024	02/27/2026	7,003		198.91045	46,746			15,475		54,248			(11,622)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2024	03/20/2026	2,481		201.53	15,750			5,668		14,896			(3,916)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2026	5,434		202.43	32,318			11,991		29,731			(8,068)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/10/2024	04/10/2026	11,539		200.92464000000001	64,469			25,061		75,750			(16,029)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2024	03/06/2026	999		195.64082999999999	8,242			2,808		9,810			(2,049)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2026	11,686		198.38448	62,859			25,040		98,658			(15,628)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/31/2024	01/30/2026	1,008		199.74852000000001	5,686			1,664		6,976			(1,414)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2024	01/23/2026	1,014		196.14601999999999	6,870			1,944		9,929			(1,708)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/29/2025	05/29/2026	1,938		261.44018999999997		9,050		8,254		10,788			(796)				0/0

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SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/29/2025	05/29/2026	388		259.12655999999998		2,190		1,997		2,593			(193)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/04/2024	01/02/2026	2,423		247.64	19,956			5,092		33,713			(4,982)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/31/2024	01/30/2026	4,802		248.8904	42,012			12,292		62,662			(10,445)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/29/2025	05/28/2027	1,163		255.78465		11,700		11,186		13,162			(514)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/14/2025	05/14/2026	314		5624		61,380		53,455		48,396			(7,925)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/16/2025	04/16/2026	2,490		5736		330,473		262,381		210,525			(68,092)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/29/2025	05/29/2026	364		5755		46,200		42,138		29,710			(4,062)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2025	04/23/2026	384		385.34496000000001		49,280		40,074		35,397			(9,206)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/14/2025	05/14/2026	1,711		5710		248,920		216,779		185,435			(32,141)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2025	04/23/2026	2,709		383.80511999999999		378,200		307,547		277,264			(70,653)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/25/2025	06/25/2026	88		5518		18,450		18,197		19,605			(253)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/18/2025	06/18/2026	309		5790		45,540		44,160		22,531			(1,380)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/16/2025	04/16/2026	453		5753		55,926		44,403		35,154			(11,523)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/25/2025	06/25/2026	1,677		5665		202,350		199,570		222,373			(2,780)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/25/2025	05/07/2026	459		5705		42,380		41,798		47,905			(582)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/29/2025	05/29/2026	1,770		5795		191,760		174,902		118,851			(16,858)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2025	04/30/2026	363		5749		53,760		44,751		30,252			(9,009)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2025	04/30/2026	2,249		5790		287,300		239,154		153,236			(48,146)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/11/2025	06/11/2026	278		5753		37,600		35,637		24,176			(1,963)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/11/2025	06/11/2026	1,858		5696		308,160		292,075		207,837			(16,085)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/14/2025	02/25/2026	157		6003		4,590		3,836		2,247			(754)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/18/2025	06/18/2026	497		5755		82,650		80,145		42,665			(2,505)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2025	04/23/2027	542		384.57504		103,540		93,882		85,685			(9,658)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2026	434		5712	88,475			32,827		36,089			(22,088)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/18/2025	06/17/2027	480		5796		97,160		95,690		60,877			(1,470)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/11/2025	06/11/2027	313		5753		60,120		58,553		45,234			(1,567)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2025	04/30/2027	173		5807		30,700		28,131		20,819			(2,569)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/29/2025	05/28/2027	260		5783		44,550		42,592		33,344			(1,958)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2025	04/30/2027	571		5784		107,580		98,578		73,771			(9,002)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/16/2025	04/16/2027	366		5799		58,548		52,525		43,942			(6,023)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/14/2025	05/14/2027	192		5544		56,870		53,203		49,541			(3,667)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/25/2025	06/25/2027	424		5665		76,560		76,035		80,371			(525)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/14/2025	05/14/2027	995		5745		182,970		171,174		151,842			(11,796)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/29/2025	05/28/2027	295		5858		41,310		39,494		29,952			(1,816)				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)
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/18/2025	06/17/2027	1,063		5813		205,840		202,726		127,902			(3,115)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/11/2025	06/11/2027	347		5724		71,600		69,734		54,551			(1,866)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2026	377		5637	65,982			26,284		60,599			(16,405)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2025	04/23/2027	297		388.809599999999		48,280		43,777		39,001			(4,503)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2026	395		5665	69,542			27,702		56,865			(17,290)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/16/2025	04/16/2027	557		5747		100,480		90,143		78,455			(10,337)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/25/2025	06/25/2027	724		5614		149,240		148,216		156,408			(1,024)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2026	590		5735	114,002			42,299		43,613			(28,461)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/25/2025	06/23/2028	318		5592		82,440		82,063		85,745			(377)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2025	04/21/2028	699		383.805119999999		166,400		156,048		145,858			(10,352)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/18/2025	06/16/2028	652		5801		157,700		156,111		109,671			(1,589)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/29/2025	05/26/2028	746		5755		168,990		164,038		137,268			(4,952)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/01/2023	02/27/2026	18		5628	3,540			781		2,368			(587)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/16/2027	413		5660	84,410			50,553		85,232			(13,991)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/11/2025	06/09/2028	313		5724		77,400		76,055		62,871			(1,345)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/25/2027	590		5706	146,506			85,103		87,325			(24,373)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/16/2025	04/13/2028	662		5753		145,958		135,933		121,669			(10,025)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/14/2025	05/12/2028	454		5699		111,540		106,744		98,985			(4,796)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2025	04/28/2028	675		5801		150,540		142,138		112,947			(8,402)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/01/2023	03/01/2027	18		5628	4,110			1,713		3,510			(510)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/11/2025	06/11/2029	538		5748		147,250		145,334		122,483			(1,916)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/14/2025	05/14/2029	681		5733		181,350		175,512		162,732			(5,838)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/25/2025	06/25/2029	512		5626		142,680		142,191		146,712			(489)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2028	520		5665	122,931			86,026		128,954			(15,251)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2025	04/23/2029	769		385.344960000001		203,720		194,232		181,015			(9,488)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/16/2025	04/16/2029	592		5753		149,022		141,367		131,039			(7,655)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/29/2025	05/29/2029	434		5778		110,250		107,834		91,694			(2,416)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2028	781		5735	211,770			145,446		142,341			(26,326)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/18/2025	06/18/2029	514		5720		164,100		162,863		122,340			(1,237)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2025	04/30/2029	744		5790		199,090		190,772		155,575			(8,318)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2029	764		5712	235,840			176,783		175,283			(23,442)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2025	04/30/2030	1,090		5767		332,010		320,913		265,301			(11,097)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/11/2025	06/11/2030	1,059		5707		336,110		332,611		284,496			(3,499)				0/0

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SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/18/2025	06/18/2030	1,423		5801		435,750		433,122		326,041			(2,628)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/16/2025	04/16/2030	1,027		5764		279,306		267,828		248,408			(11,478)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/01/2023	03/01/2028	18		5628	4,630			2,471		4,334			(459)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2025	04/23/2030	1,241		385.34496000000001		360,680		347,241		322,748			(13,439)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/25/2025	06/25/2030	1,288		5643		381,790		380,744		387,965			(1,046)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/14/2025	05/14/2030	1,484		5739		429,250		418,195		387,181			(11,055)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/29/2025	05/29/2030	1,353		5766		386,100		379,330		325,595			(6,770)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2029	377		5620	105,105			79,866		115,155			(10,430)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/08/2023	06/08/2026	6,762		250.40440000001	90,950			28,432		43,399			(15,047)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2022	12/08/2025	10,327		255.04301000001	119,080			17,416		25,074			(19,702)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/14/2022	07/14/2025	12,490		267.99006000003	153,780			1,827		1			(25,443)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/03/2023	08/03/2026	2,769		257.37079999997	30,100			10,950		11,328			(4,980)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/04/2022	08/04/2025	11,677		274.24079999998	120,280			3,738		1			(19,900)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/29/2023	06/29/2026	3,988		252.00380000001	48,800			16,192		23,397			(8,074)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/20/2023	01/20/2026	14,079		256.21140000003	184,320			34,202		36,062			(30,495)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/13/2023	04/13/2026	6,658		259.4153	76,330			19,955		16,696			(12,629)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/12/2023	10/12/2026	6,525		247.42699999999	74,560			31,896		59,392			(12,336)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/06/2022	10/06/2025	9,539		256.62180000001	102,240			9,065		11,210			(16,915)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2023	03/30/2026	12,687		254.75229999999	151,040			37,553		48,929			(24,989)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2023	01/26/2026	7,811		258.10849999999	96,400			18,416		16,307			(15,949)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2023	11/09/2026	2,452		247.63640000001	27,300			12,377		22,683			(4,517)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2023	11/30/2026	5,636		247.40639999999	74,480			35,198		53,874			(12,323)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/24/2023	02/24/2026	18,526		251.03129999999	211,140			45,934		92,937			(34,933)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/13/2023	07/13/2026	4,323		257.75790000001	50,050			17,248		16,310			(8,281)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2023	11/16/2026	11,374		249.86259999999	124,320			57,160		92,832			(20,568)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2023	08/17/2026	3,216		249.2876	39,920			15,034		24,542			(6,605)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/20/2023	07/20/2026	7,468		254.41	97,280			34,146		37,680			(16,095)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/12/2023	01/12/2026	10,578		258.30290000002	125,280			22,331		20,028			(20,727)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/03/2022	11/03/2025	8,029		255.56630000001	79,200			9,049		14,606			(13,103)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/20/2023	04/20/2026	4,732		255.62880000001	57,720			15,459		17,703			(9,550)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2023	12/29/2026	5,975		256.11545999998	65,100			32,490		35,425			(10,771)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/01/2022	08/29/2025	8,518		263.43540000002	95,480			5,163		673			(15,840)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/29/2022	09/29/2025	14,325		255.83359999999	156,600			12,883		18,101			(25,909)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/08/2022	07/08/2025	14,006		266.55759999998	180,560			1,155		1			(29,873)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/05/2023	10/05/2026	3,279		241.32588999999	44,720			18,845		41,838			(7,399)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/07/2023	07/07/2026	2,793		255.12100000000 001	30,030			10,184		12,971			(4,968)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/23/2023	03/23/2026	6,756		251.86160000000 001	87,720			21,248		33,507			(14,513)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/22/2022	09/22/2025	10,683		257.79480000000 001	115,830			8,788		8,057			(19,164)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/04/2023	05/04/2026	7,484		257.44445999999 999	87,400			24,526		24,465			(14,460)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/20/2022	10/20/2025	13,652		253.88388	147,560			14,972		32,293			(24,413)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/09/2022	09/09/2025	15,065		263.7987	170,820			10,930		1,567			(28,262)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/24/2023	08/24/2026	4,424		250.89789999999 999	51,370			19,675		30,519			(8,499)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/15/2022	09/15/2025	9,000		260.1499	100,970			7,014		3,286			(16,705)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/21/2023	12/21/2026	3,590		252.6754	43,380			21,333		25,715			(7,177)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/01/2022	12/01/2025	12,675		257.26693	138,240			19,333		21,481			(22,872)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/15/2023	06/15/2026	4,339		257.04899999999 998	49,610			15,826		16,361			(8,208)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/26/2023	10/26/2026	5,297		247.85400000000 001	59,800			26,347		47,693			(9,894)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/06/2023	01/06/2026	4,342		254.08999	55,110			9,521		13,528			(9,118)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2023	06/23/2026	3,595		254.3861	39,780			12,981		17,273			(6,582)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/02/2023	06/02/2026	11,957		254.9042	133,530			41,011		52,788			(22,092)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/11/2022	08/11/2025	7,586		264.70460000000 003	102,400			3,838		93			(16,942)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/10/2022	11/10/2025	9,536		256.96530000000 001	101,040			12,191		14,626			(16,717)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/21/2026	3,652		244.2022	49,320			20,152		39,439			(8,160)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/27/2023	04/27/2026	6,305		259.60669999999 999	67,040			18,384		16,269			(11,092)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/11/2023	05/11/2026	5,513		256.40233999999 998	68,880			19,770		21,602			(11,396)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2023	02/09/2026	12,263		255.0752	146,940			29,952		39,003			(24,311)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/14/2023	12/14/2026	7,192		253.53360000000 001	82,620			40,102		48,364			(13,669)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/13/2022	10/13/2025	11,998		255.04079999999 999	126,900			12,064		20,171			(20,995)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2022	12/30/2025	16,771		257.6925	163,800			27,250		32,085			(27,100)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/21/2022	07/21/2025	11,332		268.71109999999 999	138,300			2,528		1			(22,881)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2023	08/10/2026	5,554		256.59710000000 001	60,480			22,390		24,537			(10,006)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/27/2022	10/27/2025	11,114		257.47250000000 003	116,480			12,564		13,857			(19,271)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/17/2022	11/17/2025	9,963		259.45128	92,750			11,785		10,743			(15,345)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2022	12/15/2025	5,562		252.21342000000 001	71,260			10,878		19,941			(11,790)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	08/31/2026	7,150		255.51609999999 999	79,740			31,050		35,686			(13,193)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/18/2022	08/18/2025	5,695		267.08760000000 001	69,600			3,054		42			(11,515)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/08/2023	09/08/2026	3,596		251.04089999999 999	44,550			17,673		25,001			(7,371)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/18/2023	05/18/2026	9,908		255.53025	117,220			34,394		41,644			(19,394)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/27/2023	07/27/2026	3,152		257.60700000000 003	35,520			12,695		12,456			(5,877)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/06/2023	04/06/2026	3,934		255.96933000000 001	49,100			12,522		13,694			(8,123)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/28/2023	09/28/2026	3,669		252.91460000000 001	33,750			14,006		23,037			(5,584)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/25/2023	05/22/2026	2,411		256.28460000000 001	23,298			6,940		9,236			(3,865)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/23/2022	11/21/2025	9,579		255.31049999999 999	102,960			13,483		20,596			(17,066)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2023	10/19/2026	2,859		247.24799999999 999	32,130			13,950		26,499			(5,316)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/25/2022	08/25/2025	4,201		267.60050000000 001	46,970			2,361		45			(7,771)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/14/2023	09/14/2026	7,962		254.1942	90,800			36,519		44,749			(15,023)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/02/2023	02/02/2026	7,021		259.2002	84,600			16,703		13,276			(13,997)				0/0

SCHEDULE DB - PART A - SECTION 1

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MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2023	12/07/2026	5,633		251.0052	65,660			31,450		43,913			(10,863)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/28/2022	07/28/2025	10,885		271.21599999999	130,790			3,228		1			(21,639)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2023	10/17/2025	27,847		271.32049999998	193,140			28,692		234,105			(48,086)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/21/2023	12/19/2025	3,289		285.44819999999	17,640			4,149		7,291			(4,392)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2023	11/14/2025	21,912		275.18369999999	153,400			28,697		134,664			(38,192)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/14/2023	09/12/2025	33,214		279.45960000002	242,060			24,306		92,637			(60,265)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2023	12/05/2025	20,696		275.7312	152,320			32,894		126,361			(37,923)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2023	11/28/2025	14,367		279.59350000001	91,260			18,829		57,948			(22,721)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/24/2023	08/22/2025	22,723		281.30835000002	141,980			10,155		36,141			(35,349)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2023	12/29/2025	38,379		284.14890000003	231,000			57,354		116,771			(57,354)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	08/29/2025	21,142		281.19850000002	144,420			11,720		37,801			(35,956)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/07/2023	07/07/2025	20,733		280.9785	147,630			1,215		4,849			(36,654)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/20/2023	07/18/2025	19,144		282.11014999998	143,100			3,346		8,173			(35,627)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/13/2023	07/11/2025	7,944		284.96100000001	52,140			717		209			(12,981)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/02/2023	10/31/2025	7,507		272.53742999997	51,200			8,592		57,720			(12,747)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/08/2023	09/08/2025	14,250		280.25855999999	98,280			9,302		33,678			(24,401)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/14/2023	12/12/2025	10,676		277.07279999999	78,300			17,663		58,263			(19,494)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/12/2023	10/10/2025	17,965		273.06819999999	124,320			17,271		126,414			(30,952)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2023	08/08/2025	23,420		279.28194000001	166,400			8,698		47,222			(41,428)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/05/2023	10/03/2025	11,325		268.86335000001	85,200			11,016		115,921			(21,212)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/19/2025	22,988		276.72250000001	151,280			16,647		99,603			(37,664)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/27/2023	07/25/2025	6,499		282.51960000001	47,880			1,581		3,540			(11,921)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2023	08/15/2025	10,707		278.42352	69,310			4,290		28,070			(17,256)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/22/2023	11/21/2025	15,905		275.7672	115,240			22,636		93,793			(28,652)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/03/2023	08/01/2025	11,014		277.83780000002	79,800			3,403		27,773			(19,868)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2023	11/07/2025	12,723		273.11930000001	88,060			15,626		93,832			(21,924)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/28/2023	09/26/2025	20,887		276.1533	129,360			15,481		100,180			(32,207)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/02/2023	10/31/2025	19,601		294.27100000002	117,600			19,735		3,458			(29,279)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/13/2023	07/11/2025	2,378		297.27330000001	19,530			269					(4,862)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/19/2025	29,391		289.75810999999	280,500			30,867		9,179			(69,836)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/24/2023	08/22/2025	35,926		286.58519999999	376,480			26,928		9,179			(93,732)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/07/2023	07/07/2025	27,587		293.62	257,580			2,120		3			(63,953)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2023	12/05/2025	21,463		288.58109999999	201,500			43,515		18,291			(50,167)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2023	10/17/2025	28,734		282.8116	291,920			43,366		42,802			(72,679)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	08/29/2025	20,198		291.81790000001	190,570			15,466		1,174			(47,446)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/14/2023	12/12/2025	15,167		289.80990000003	143,440			32,358		11,254			(35,712)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/12/2023	10/10/2025	28,782		288.08159999998	267,260			37,130		14,046			(66,539)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2023	11/28/2025	27,712		288.10264000001	262,400			54,140		23,960			(65,329)				D/0

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MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/08/2023	09/08/2025	42,206		290.5557	407,130			38,535		4,989			(101,084)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/05/2023	10/03/2025	16,888		282.24038999999999	167,040			21,598		24,540			(41,588)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/20/2023	07/18/2025	36,053		293.42200000003	346,620			8,105		4			(86,297)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/21/2023	12/19/2025	35,681		290.88709999998	344,240			80,970		23,674			(85,705)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2023	12/29/2025	33,294		290.58974999998	333,680			82,848		27,721			(82,848)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/27/2023	07/25/2025	45,394		294.89479999998	432,820			14,288		9			(107,758)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2023	11/07/2025	34,536		286.08670000001	323,730			57,443		35,147			(80,599)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2023	08/15/2025	29,860		288.58600000001	266,600			16,502		2,864			(66,375)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2023	11/14/2025	25,301		287.3759	245,280			45,885		21,981			(61,067)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/26/2023	10/24/2025	50,874		284.46530000001	427,680			67,652		60,368			(106,479)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2023	08/08/2025	38,829		294.22120000001	310,750			16,243		163			(77,367)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/14/2023	09/12/2025	29,709		296.93979999999	228,810			22,975		511			(56,966)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/22/2023	11/21/2025	32,542		288.5711	304,560			59,824		24,579			(75,722)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/03/2023	08/01/2025	47,658		291.07670000002	454,530			19,382		462			(113,164)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/28/2023	09/26/2025	32,365		287.35000000002	294,810			35,280		14,719			(73,398)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/15/2025	05/15/2026	370		5423		42,800		37,391		35,011			(5,409)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/02/2025	04/30/2026	416		5259		49,280		41,477		51,141			(7,803)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/18/2025	06/18/2026	17		42214		9,310		9,028		11,549			(282)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/18/2025	06/18/2026	12		42087		22,900		22,206		36,150			(694)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2025	06/18/2026	157		21626		65,960		64,494		73,621			(1,466)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/30/2025	05/29/2026	178		21384		74,860		68,846		87,275			(6,014)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	06/26/2025	06/26/2026	2,700		0.997		72,630		71,832		71,013			(798)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	05/30/2025	05/29/2026	2,300		1.0069999999999		57,040		52,458		61,656			(4,582)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	05/07/2025	05/07/2026	240		2869		49,700		42,327		67,976			(7,373)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/11/2025	06/11/2026	164		3046		7,800		7,393		7,741			(407)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	05/07/2025	05/07/2026	206		2916		9,300		7,920		12,939			(1,380)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	04/24/2025	04/24/2026	879		2764		47,250		38,553		61,646			(8,697)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/08/2025	05/08/2026	610		2957		40,680		34,757		50,445			(5,923)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2025	06/18/2026	694		3010		50,610		49,485		54,254			(1,125)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/05/2025	06/05/2026	728		3012		57,200		53,271		63,020			(3,929)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2025	06/18/2026	11,520		393.75504000001		80,550		78,760		95,445			(1,790)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	04/30/2025	04/30/2026	21,079		388.24196000001		181,220		150,851		227,377			(30,369)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2025	06/18/2026	3,840		399.22386		18,900		18,480		22,268			(420)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2025	06/18/2026	16,640		387.89559000003		162,500		158,889		193,176			(3,611)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	04/30/2025	04/30/2026	8,740		392.52118000002		57,800		48,114		72,519			(9,686)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	04/30/2025	04/30/2026	6,683		397.96746000002		30,940		25,755		38,093			(5,185)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	01/31/2024	01/30/2026	5,488		364.08555000001	59,400			17,379		161,926			(14,768)				0/0

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S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	04/30/2025	04/30/2027	2,828		389.40902		31,900		29,231		39,632			(2,669)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	03/21/2024	03/20/2026	8,344		372.25301999999999	86,800			31,368		187,552			(21,670)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	01/25/2024	01/23/2026	3,580		362.76686999999998	38,480			10,934		110,034			(9,607)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	02/01/2024	01/30/2026	5,734		366.23	61,740			18,139		157,891			(15,414)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	02/14/2024	02/13/2026	4,421		361.51812000000001	47,200			14,718		141,158			(11,735)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	01/24/2024	01/23/2026	3,588		361.56542000000002	39,260			11,109		114,331			(9,761)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	04/11/2024	04/10/2026	5,096		373.60572000000002	54,530			21,286		109,447			(13,614)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	02/29/2024	02/27/2026	4,110		364.2201	44,550			14,809		121,042			(11,122)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	03/07/2024	03/06/2026	7,543		368.62146000000001	90,160			30,841		192,428			(22,509)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2025	06/17/2027	3,840		390.23937000000001		45,300		44,799		53,514			(501)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	07/20/2023	07/18/2025	8,282		361.88774999999998	90,600			2,119		262,341			(22,557)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/30/2023	11/28/2025	6,693		357.87281999999999	74,640			15,400		238,030			(18,583)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	09/20/2023	09/19/2025	11,277		354.69	118,800			13,055		432,928			(29,537)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2023	10/03/2025	7,253		344.68	77,500			10,021		352,499			(19,295)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	11/22/2023	11/21/2025	6,457		355.86378000000002	68,770			13,508		241,140			(17,098)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/05/2025	3,377		354.62932000000001	37,200			3,377		131,398			(9,262)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/16/2023	11/14/2025	5,908		355.48	63,210			11,825		224,080			(15,737)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/21/2023	11/21/2025	6,734		356.39	71,760			14,076		249,354			(17,817)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2023	10/10/2025	4,600		347.50214999999997	48,640			6,757		210,958			(12,110)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	09/21/2023	09/19/2025	11,101		351.32	114,660			12,617		466,217			(28,547)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	07/13/2023	07/11/2025	3,861		360.04194000000001	46,340			637		129,496			(11,537)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/24/2025	5,182		347.33	53,820			8,502		238,395			(13,381)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	08/17/2023	08/15/2025	7,087		353.09273999999999	73,000			4,519		286,296			(18,175)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	09/13/2023	09/12/2025	8,447		355.15	88,500			8,874		323,004			(22,003)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	12/28/2023	12/26/2025	4,928		364.86477000000002	54,720			13,398		141,261			(13,624)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2023	07/07/2025	3,645		357.33323999999999	38,090			314		132,568			(9,457)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	07/27/2023	07/25/2025	4,722		358.92	52,530			1,734		163,760			(13,078)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	10/04/2023	10/03/2025	7,254		344.66	75,000			9,684		352,664			(18,647)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	08/24/2023	08/22/2025	4,797		354.06558000000001	51,170			3,660		188,979			(12,740)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	07/19/2023	07/18/2025	8,240		363.70593000000002	90,900			2,123		243,804			(22,600)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/31/2025	4,582		349.2	47,840			8,017		202,245			(11,894)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/15/2023	11/14/2025	6,214		354.06	66,000			12,330		244,365			(16,409)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	08/31/2023	08/29/2025	7,537		356.77715999999998	86,130			6,990		277,310			(21,444)				0/0

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S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	11/02/2023	10/31/2025	4,837		351.11853000000002	49,810			8,359		203,412			(12,401)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/28/2025	6,682		358.82082000000003	73,680			15,181		231,435			(18,319)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/26/2023	10/24/2025	5,182		347.68734000000001	52,920			8,371		236,562			(13,175)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	07/12/2023	07/11/2025	3,879		359.10545000000002	45,080			619		133,980			(11,208)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2023	12/19/2025	5,775		363.64	63,420			14,917		172,927			(15,790)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	09/08/2023	09/08/2025	3,377		354.66924	36,960			3,498		131,257			(9,177)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2023	10/17/2025	5,170		348.18	53,640			7,969		233,573			(13,355)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/01/2025	8,375		358.58823000000001	87,900			3,748		290,218			(21,884)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/26/2025	9,782		347.58	100,300			11,986		446,895			(24,937)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	12/07/2023	12/05/2025	3,059		359.29039999999998	33,550			7,245		104,512			(8,353)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2023	11/07/2025	4,842		350.07661000000002	53,380			9,472		209,424			(13,290)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/22/2025	5,058		356.19583999999998	53,100			3,793		188,855			(13,202)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	10/11/2023	10/10/2025	4,583		348.74090999999999	47,840			6,637		203,718			(11,894)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	09/14/2023	09/12/2025	8,721		355.48	91,760			9,214		330,153			(22,845)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/08/2025	6,434		357.47	68,310			3,571		230,015			(17,007)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/29/2025	7,813		357.31482999999997	88,200			7,148		283,268			(21,929)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	12/29/2023	12/29/2025	5,210		365.23	57,000			14,152		150,077			(14,152)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/25/2025	4,411		361.65177999999997	49,760			1,640		139,473			(12,372)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/17/2025	5,160		348.82	53,820			7,984		229,886			(13,381)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/07/2025	4,545		350.99385000000001	49,120			8,704		191,556			(12,213)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	09/28/2023	09/26/2025	9,777		348.10775999999998	98,600			11,799		441,016			(24,548)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	07/06/2023	07/03/2025	3,932		356.04	41,580			115		146,558			(10,366)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	08/16/2023	08/15/2025	7,059		354.14	76,250			4,713		278,131			(18,958)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/08/2025	6,424		358.06	68,770			3,590		227,878			(17,098)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	08/02/2023	08/01/2025	8,353		359.17	89,100			3,794		286,786			(22,153)				0/0
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/13/2023	12/12/2025	4,990		359.99860000000001	55,440			12,489		166,281			(13,784)				0/0
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	RBC-	12/06/2023	12/05/2025	3,063		358.79084999999998	32,560			7,022		105,604			(8,095)				0/0
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2023	12/12/2025	5,234		361.56792000000002	60,800			13,716		167,217			(15,137)				0/0
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/19/2025	5,511		362.56707	61,400			14,422		170,728			(15,266)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	06/12/2025	06/12/2026	1,602		308.45359999999999		5,800		5,513		4,461			(287)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/10/2023	08/08/2025	1,912		602.66880000000003	34,000			1,777		16,544			(8,465)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	08/24/2023	08/22/2025	4,281		590.99649999999997	81,840			5,854		75,541			(20,376)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	09/08/2023	09/08/2025	2,529		591.19200000000001	48,100			4,553		56,943			(11,943)				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)
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/20/2023	07/18/2025	2,816		608.91039000000001	55,650			1,301		4,440			(13,855)				D/D
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/17/2023	08/15/2025	2,137		588.99983999999995	42,460			2,628		43,274			(10,571)				D/D
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/21/2023	09/19/2025	5,065		588.21888000000001	101,660			11,187		124,372			(25,310)				D/D
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2023	10/10/2025	2,816		572.79744000000005	50,120			6,963		112,623			(12,478)				D/D
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/22/2023	11/21/2025	9,084		598.13751999999999	160,740			31,574		210,103			(39,964)				D/D
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/27/2023	07/25/2025	1,695		596.40283999999997	41,760			1,379		18,640			(10,397)				D/D
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2023	10/03/2025	3,030		557.47134000000005	68,100			8,805		163,883			(16,955)				D/D
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/29/2025	6,610		647.80449999999996	47,950			11,905		46,726			(11,905)				D/D
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2023	10/31/2025	6,118		581.23077999999998	110,360			18,520		209,444			(27,476)				D/D
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/28/2023	09/26/2025	2,590		571.61854000000005	53,170			6,363		103,343			(13,238)				D/D
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/16/2023	11/14/2025	8,762		589.61279999999999	161,100			30,137		253,892			(40,109)				D/D
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2023	12/19/2025	6,297		616.81862000000001	78,210			18,396		83,812			(19,472)				D/D
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2023	10/17/2025	5,007		570.73419000000001	100,250			14,893		212,258			(24,959)				D/D
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/07/2023	07/07/2025	1,150		594.56700000000001	24,180			199		11,598			(6,004)				D/D
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2023	12/05/2025	10,346		609.10400000000004	154,980			33,469		166,810			(38,585)				D/D
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	12/14/2023	12/12/2025	3,410		615.42646000000002	50,400			11,369		48,571			(12,548)				D/D
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2023	11/28/2025	6,156		607.17312000000004	90,880			18,751		102,808			(22,626)				D/D
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	09/14/2023	09/12/2025	4,611		598.59799999999996	90,480			9,085		70,084			(22,527)				D/D
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/26/2023	10/24/2025	4,210		562.12505999999996	94,500			14,948		214,531			(23,528)				D/D
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	08/29/2025	1,547		597.98724000000004	27,760			2,253		21,912			(6,911)				D/D
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2023	11/07/2025	4,938		578.64374999999995	97,000			17,212		183,530			(24,150)				D/D
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/14/2025	1,027		190.30006	8,500			1,588		15,235			(2,113)				D/D
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/28/2023	12/26/2025	3,034		198.17555999999999	18,420			4,510		24,089			(4,586)				D/D
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/20/2023	12/19/2025	2,548		193.88512	18,600			4,369		29,566			(4,624)				D/D
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/12/2023	07/11/2025	1,000		201.11949999999999	5,718			79		4,063			(1,422)				D/D
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/29/2023	11/28/2025	1,025		194.1643	6,700			1,380		11,452			(1,666)				D/D
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/08/2025	5,019		199.64850000000001	30,290			1,581		28,421			(7,531)				D/D
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/11/2023	10/10/2025	3,629		193.68163999999999	23,310			3,234		41,998			(5,795)				D/D
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/15/2025	3,034		198.1455	17,922			1,108		21,645			(4,456)				D/D
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/27/2023	09/26/2025	2,073		191.26300000000001	14,280			1,707		28,845			(3,550)				D/D
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/04/2023	10/03/2025	2,608		191.72	15,175			1,959		35,167			(3,773)				D/D
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/26/2023	07/25/2025	3,463		201.13925	23,177			764		14,332			(5,762)				D/D
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/06/2023	12/05/2025	1,526		196.94309999999999	9,084			1,959		13,466			(2,259)				D/D

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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)
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	08/02/2023	08/01/2025	6,479		201.262	39,260			1,672		27,730			(9,761)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	09/20/2023	09/19/2025	9,127		197.41721999999999	52,866			5,809		73,099			(13,144)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	11/21/2023	11/21/2025	1,537		195.60042000000001	9,414			1,847		15,306			(2,337)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	12/13/2023	12/12/2025	1,505		198.5626	9,903			2,231		11,266			(2,462)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	09/07/2023	09/05/2025	1,530		196.23604	8,766			796		13,857			(2,182)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	07/06/2023	07/03/2025	9,001		199.58	57,420			158		50,352			(14,315)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	08/23/2023	08/22/2025	1,522		195.29637	10,530			752		15,942			(2,618)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS	12/06/2023	12/05/2025	6,954		244.48	57,800			12,465		112,822			(14,371)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	07/26/2023	07/25/2025	795		251.68	6,840			225		7,153			(1,701)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	08/02/2023	08/01/2025	2,405		249.44	19,920			848		27,286			(4,953)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS	11/01/2023	10/31/2025	5,861		238.85	47,040			7,883		126,400			(11,695)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	08/23/2023	08/22/2025	812		246.44	6,126			438		11,654			(1,523)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	08/16/2023	08/15/2025	406		246.28	3,514			217		5,889			(874)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	09/20/2023	09/19/2025	408		245.25	3,430			377		6,288			(853)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS	10/18/2023	10/17/2025	2,906		240.88	23,450			3,479		56,876			(5,830)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	12/20/2023	12/19/2025	6,867		247.31244000000001	59,330			13,936		94,630			(14,751)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	07/19/2023	07/18/2025	1,193		251.24850000000001	10,302			241		11,344			(2,561)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS	07/12/2023	07/11/2025	3,602		249.62010000000001	31,140			428		39,061			(7,742)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	07/06/2023	07/03/2025	1,622		246.59	13,352			37		22,930			(3,329)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	10/11/2023	10/10/2025	414		241.4084	3,386			470		8,026			(842)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	08/30/2023	08/29/2025	5,243		247.69210000000001	42,432			3,439		68,977			(10,550)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	11/21/2023	11/21/2025	1,645		248.44820000000001	9,640			1,891		21,292			(2,393)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	11/15/2023	11/14/2025	1,651		240.99895000000001	14,440			2,698		32,795			(3,590)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS	09/27/2023	09/26/2025	4,156		240.64	33,500			4,003		82,269			(8,329)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	10/04/2023	10/03/2025	2,930		243.45948000000001	16,275			2,101		50,914			(4,046)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	12/13/2023	12/12/2025	4,866		246.1268	42,120			9,489		72,105			(10,472)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS	11/08/2023	11/07/2025	5,819		240.36939000000001	47,180			8,360		116,863			(11,730)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	10/25/2023	10/24/2025	7,506		239.82	59,976			9,474		157,391			(14,912)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS	11/29/2023	11/28/2025	9,822		244.10565	82,560			17,011		162,566			(20,527)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	11/29/2023	11/28/2025	146		5470	27,680			5,703		33,462			(6,882)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	08/23/2023	08/22/2025	159		5705	25,830			1,845		5,917			(6,422)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	11/01/2023	10/31/2025	281		5397	43,350			7,265		81,803			(10,778)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM	07/26/2023	07/25/2025	261		5735	50,550			1,666		3,371			(12,568)				0/0

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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)
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/18/2023	10/17/2025	74		5402	14,280			2,118		21,166			(3,550)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/31/2025	468		5387	74,500			12,485		141,060			(18,523)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2023	12/26/2025	376		5557	78,120			19,127		65,103			(19,449)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/20/2023	09/19/2025	107		5595	20,760			2,281		12,120			(5,161)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/04/2023	10/03/2025	295		5422	54,240			7,004		78,340			(13,485)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/10/2025	219		5452	42,600			5,910		52,214			(10,591)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/13/2023	09/12/2025	247		5595	53,760			5,391		27,564			(13,366)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/05/2025	672		5611	137,180			12,454		65,404			(34,153)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/26/2025	161		5574	30,510			3,646		21,204			(7,586)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/19/2025	126		5490	28,560			6,708		27,050			(7,101)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/01/2025	649		5699	122,766			5,228		19,081			(30,523)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/07/2025	370		5415	65,800			11,660		101,971			(16,360)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/20/2023	09/19/2025	303		5612	56,440			6,202		30,700			(14,032)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/19/2025	467		5524	98,280			23,085		88,028			(24,435)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/13/2023	12/12/2025	234		5560	44,070			9,928		37,314			(10,957)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/06/2023	12/05/2025	328		5484	61,920			13,354		71,455			(15,395)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/08/2025	316		5697	58,500			3,054		10,736			(14,545)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/03/2025	71		5658	13,320			37		2,032			(3,321)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/08/2025	387		5743	63,822			3,331		6,744			(15,868)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/25/2023	10/24/2025	412		5372	68,200			10,773		130,311			(16,956)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/28/2025	347		5464	66,690			13,741		81,110			(16,581)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/12/2023	07/11/2025	123		5707	23,240			319		1,438			(5,778)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/26/2025	197		5568	37,730			4,509		26,770			(9,381)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/18/2023	10/17/2025	368		5500	55,200			8,189		73,943			(13,724)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/13/2023	09/12/2025	177		5742	26,500			2,657		5,530			(6,589)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/18/2025	139		5729	28,480			665		1,975			(7,081)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/26/2023	07/25/2025	348		5735	67,400			2,222		4,495			(16,757)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/18/2025	226		5735	45,630			1,066		2,853			(11,345)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/05/2025	354		5651	65,600			5,955		25,196			(16,332)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/29/2025	334		5653	68,970			5,590		22,343			(17,148)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/21/2025	183		5465	33,500			6,571		42,442			(8,318)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/01/2025	105		5716	18,942			807		2,374			(4,709)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/16/2023	08/15/2025	390		5658	68,420			4,229		22,688			(17,011)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/03/2025	159		5675	28,710			79		2,576			(7,158)				0/0

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SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/16/2023	08/15/2025	302		5635	55,930			3,457		21,872			(13,906)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/15/2023	11/14/2025	165		5470	28,530			5,330		38,306			(7,093)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/15/2023	11/14/2025	422		5377	91,770			17,144		132,488			(22,816)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/23/2023	08/22/2025	424		5671	75,360			5,383		22,812			(18,736)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/06/2023	12/05/2025	164		5440	34,470			7,434		41,925			(8,570)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/25/2023	10/24/2025	131		5318	24,920			3,937		48,128			(6,196)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/10/2025	310		5474	57,290			7,948		67,766			(14,244)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/21/2025	403		5438	78,760			15,449		103,090			(19,555)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/29/2025	351		5676	68,800			5,576		19,004			(17,106)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/13/2023	12/12/2025	558		5555	106,640			24,023		91,241			(26,514)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2023	12/26/2025	554		5574	110,670			27,097		89,755			(27,553)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/25/2026	161		5512	41,310			17,061		39,212			(6,847)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/08/2026	89		5617	20,735			5,905		13,503			(3,437)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/27/2026	347		5470	80,560			37,919		97,237			(13,353)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/20/2026	439		5427	105,360			48,872		136,180			(17,448)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/19/2023	04/17/2026	71		5583	17,200			4,568		12,032			(2,851)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/17/2023	05/15/2026	18		5542	4,540			1,322		3,481			(753)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/18/2023	10/16/2026	405		5413	91,740			39,653		128,256			(15,206)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/03/2023	05/01/2026	54		5608	11,841			3,296		8,382			(1,963)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/15/2023	11/13/2026	477		5426	110,760			50,714		148,032			(18,359)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/16/2023	08/14/2026	373		5585	92,610			34,686		71,155			(15,350)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/06/2026	194		5681	42,020			14,212		25,507			(6,952)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/05/2023	04/02/2026	125		5573	31,500			7,940		21,533			(5,226)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/04/2023	10/02/2026	331		5433	72,000			30,198		99,509			(11,934)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/10/2026	53		5629	11,970			3,102		7,434			(1,984)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/29/2023	03/27/2026	107		5586	25,020			6,163		17,505			(4,147)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2023	12/28/2026	626		5580	150,500			74,975		133,833			(24,900)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/28/2026	386		5653	95,040			36,815		59,668			(15,753)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/17/2026	243		5740	58,660			20,467		25,772			(9,723)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/18/2026	575		5524	144,960			71,020		141,913			(24,027)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/06/2026	407		5415	88,440			39,928		129,204			(14,659)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/09/2026	328		5474	73,440			31,273		89,146			(12,173)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/12/2026	211		5680	47,640			15,095		26,042			(7,896)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/26/2023	07/24/2026	383		5735	89,320			31,736		41,965			(14,805)				0/0

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SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/13/2023	12/11/2026	540		5555	125,700			60,778		122,158			(20,835)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	05/24/2023	05/22/2026	54		5527	13,110			3,902		11,439			(2,173)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/26/2026	105		5690	23,760			7,833		12,782			(3,938)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/13/2023	09/11/2026	265		5686	56,550			22,630		37,210			(9,373)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/25/2023	10/23/2026	449		5372	91,680			40,215		156,794			(15,196)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/30/2026	299		5392	58,720			26,134		100,050			(9,733)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	04/26/2023	04/24/2026	54		5556	12,240			3,329		10,129			(2,029)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/22/2023	03/20/2026	36		5535	8,920			2,140		7,046			(1,478)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/12/2023	07/10/2026	105		5735	22,740			7,788		11,225			(3,769)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	07/31/2026	701		5693	161,040			58,252		90,947			(26,693)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2023	06/01/2026	89		5630	20,750			6,354		13,153			(3,433)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/07/2026	387		5743	79,970			29,440		41,945			(13,255)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/05/2026	318		5583	85,446			26,526		56,295			(14,163)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/23/2023	08/21/2026	478		5677	102,330			38,983		67,454			(16,961)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/20/2023	09/18/2026	339		5612	76,190			30,978		61,040			(12,629)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/22/2023	06/22/2026	176		5675	42,400			13,797		22,478			(7,015)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/04/2026	354		5623	84,000			33,107		60,934			(13,936)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/06/2023	12/04/2026	364		5484	84,000			40,077		98,836			(13,923)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/26/2023	07/26/2027	435		5735	116,500			60,286		71,998			(14,453)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/06/2027	194		5675	48,950			24,660		36,987			(6,073)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/11/2027	401		5562	88,660			50,559		105,058			(10,999)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/07/2027	425		5651	108,960			59,596		89,214			(13,517)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/22/2023	03/22/2027	36		5540	9,920			4,277		8,909			(1,231)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/20/2023	09/20/2027	374		5612	95,970			53,346		86,680			(11,906)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	05/24/2023	05/24/2027	54		5555	14,310			6,787		13,333			(1,775)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/10/2027	89		5617	23,640			10,986		18,706			(2,933)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/30/2027	386		5574	122,540			66,351		96,775			(15,202)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/25/2023	10/25/2027	505		5377	117,450			68,103		192,016			(14,571)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/20/2027	611		5507	179,860			111,195		183,712			(22,313)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/27/2027	179		5557	48,100			26,968		47,086			(5,967)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2023	06/01/2027	89		5630	23,900			11,467		18,245			(2,965)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	04/26/2023	04/26/2027	54		5534	14,730			6,704		13,853			(1,827)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/05/2023	04/05/2027	125		5573	35,910			15,826		28,761			(4,455)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/28/2027	70		5667	18,960			9,448		13,351			(2,352)				D/0

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SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/07/2027	354		5583	105,480			51,041		82,045			(13,086)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/12/2023	07/12/2027	140		5735	35,600			18,081		22,890			(4,416)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/04/2023	10/04/2027	331		5433	82,440			46,616		112,801			(10,227)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/15/2023	11/15/2027	514		5421	136,920			81,364		181,114			(16,986)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/14/2027	176		5686	44,800			21,893		31,468			(5,558)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/08/2027	462		5415	115,500			68,081		164,338			(14,329)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/13/2023	09/13/2027	301		5691	73,100			40,283		57,416			(9,069)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/29/2027	420		5470	111,320			67,219		135,059			(13,810)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/17/2023	05/17/2027	36		5548	10,240			4,808		8,775			(1,270)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/09/2027	422		5754	99,000			52,180		66,955			(12,282)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/03/2023	05/03/2027	54		5608	13,599			6,254		11,519			(1,687)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2023	12/28/2027	662		5580	182,780			114,003		171,955			(22,675)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2027	337		5392	76,320			44,620		124,759			(9,468)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/12/2027	53		5629	13,650			6,081		10,670			(1,693)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/29/2023	03/29/2027	125		5580	33,390			14,555		28,221			(4,142)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/19/2023	04/19/2027	89		5600	23,900			10,762		19,339			(2,965)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/13/2023	12/13/2027	665		5555	177,230			108,719		181,109			(21,987)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/02/2027	789		5687	205,290			107,218		148,232			(25,468)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/16/2023	08/16/2027	408		5641	104,650			55,660		86,753			(12,983)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/18/2023	10/18/2027	442		5419	112,320			64,590		155,205			(13,934)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/06/2023	12/06/2027	401		5479	106,700			64,941		126,954			(13,237)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/22/2023	06/22/2027	281		5680	66,400			32,813		51,344			(8,237)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/19/2027	457		5433	123,500			73,829		157,710			(15,342)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/23/2023	08/23/2027	531		5677	132,000			70,840		103,747			(16,376)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/19/2027	243		5735	67,900			34,811		40,046			(8,424)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/20/2028	647		5512	208,800			145,073		214,725			(20,708)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2023	12/28/2028	733		5574	226,320			158,238		219,559			(22,446)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2023	06/01/2028	107		5630	31,860			18,610		26,490			(3,160)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/19/2023	04/19/2028	107		5600	31,920			17,893		27,865			(3,166)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/26/2023	07/26/2028	487		5735	146,160			89,778		101,574			(14,496)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/03/2023	05/03/2028	54		5602	15,171			8,620		14,007			(1,505)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/12/2023	07/12/2028	158		5707	46,620			28,279		34,573			(4,624)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/04/2023	10/04/2028	368		5330	117,600			76,746		161,728			(11,663)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/06/2028	212		5669	60,240			36,342		50,005			(5,974)				0/0

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SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/19/2028	278		5746	84,480			51,568		56,376			(8,379)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/02/2028	841		5687	239,472			148,013		193,773			(23,750)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/20/2023	09/20/2028	410		5606	117,760			75,947		112,390			(11,679)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/23/2023	08/23/2028	548		5677	153,450			96,610		130,071			(15,219)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/10/2028	107		5617	31,242			17,872		27,092			(3,099)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	05/24/2023	05/24/2028	54		5555	15,900			9,218		15,546			(1,577)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/17/2023	05/17/2028	36		5542	11,420			6,577		10,360			(1,133)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/29/2028	474		5470	138,580			94,690		168,463			(13,744)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/12/2028	53		5624	15,210			8,468		13,200			(1,509)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/16/2023	08/16/2028	479		5641	138,240			86,504		121,603			(13,710)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/22/2023	03/22/2028	36		5546	10,740			5,856		10,304			(1,065)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/15/2023	11/15/2028	551		5421	160,800			108,639		211,265			(15,948)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/14/2028	176		5686	49,100			29,030		39,174			(4,870)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/05/2023	04/05/2028	143		5573	45,600			25,211		38,997			(4,523)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/22/2023	06/22/2028	281		5675	86,080			51,271		64,351			(8,537)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/13/2023	12/13/2028	719		5555	211,600			146,207		221,844			(20,986)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/07/2028	460		5651	132,080			84,242		115,466			(13,099)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	04/26/2023	04/26/2028	54		5551	15,990			9,024		15,552			(1,586)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/08/2028	499		5415	138,780			93,230		193,005			(13,764)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/07/2028	371		5583	119,742			70,336		101,608			(11,876)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/25/2023	10/25/2028	486		5377	125,320			83,226		199,182			(12,429)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/30/2028	439		5579	151,250			95,805		125,832			(15,001)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/06/2023	12/06/2028	419		5490	121,210			83,286		144,119			(12,021)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/21/2028	531		5433	158,050			107,301		199,879			(15,675)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2028	449		5355	120,720			80,634		190,632			(11,973)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/28/2028	105		5690	30,720			18,398		23,449			(3,047)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/13/2023	09/13/2028	336		5782	80,370			51,525		64,922			(7,971)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/09/2028	439		5760	113,225			70,417		87,433			(11,229)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/27/2028	215		5535	65,640			42,585		67,289			(6,510)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/11/2028	438		5469	125,280			82,239		154,204			(12,425)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/18/2023	10/18/2028	460		5413	129,250			85,340		177,802			(12,819)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/29/2023	03/29/2028	125		5580	36,610			20,100		33,659			(3,631)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	06/26/2025	06/26/2026	17,786		393.17642999999998		153,300		151,615		154,428			(1,685)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	06/04/2025	06/04/2026	3,579		400.19760000000002		17,080		15,860		18,789			(1,220)				0/0

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	06/26/2025	06/26/2026	11,942		397.50569999999999		79,900		79,022		78,985			(878)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	05/30/2025	05/29/2026	4,887		397.70148		22,990		21,143		30,221			(1,847)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	05/30/2025	05/29/2026	9,260		391.48131999999998		65,160		59,926		85,596			(5,234)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	06/26/2025	06/26/2026	3,303		402.22854000000001		16,380		16,200		15,766			(180)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	05/30/2025	05/29/2026	20,835		388.37124		175,770		161,650		230,668			(14,120)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	06/04/2025	06/04/2026	12,781		395.11200000000002		85,000		78,929		95,055			(6,071)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	06/04/2025	06/04/2026	16,871		391.59120000000001		137,940		128,087		156,202			(9,853)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	06/04/2025	06/04/2027	4,601		390.80880000000002		53,820		51,900		64,606			(1,920)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	06/26/2025	06/25/2027	2,287		393.17642999999998		27,090		26,941		32,625			(149)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	05/30/2025	05/28/2027	5,916		387.98248000000001		69,690		66,902		82,185			(2,788)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	04/03/2024	04/02/2026	1,873		370.79968000000002	23,450			8,870		43,292			(5,838)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	04/04/2024	04/02/2026	1,877		369.59345000000002	23,940			9,093		45,391			(5,985)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	06/20/2025	06/18/2026	2,477		404.18378000000001		10,700		10,462		12,648			(238)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	06/20/2025	06/18/2026	12,135		420.33497999999997		101,430		99,176		114,631			(2,254)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	06/20/2025	06/18/2026	6,439		436.48617999999999		27,820		27,202		19,579			(618)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	06/05/2025	06/04/2027	1,164		696.66438000000005		16,450		15,885		13,558			(565)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/18/2025	06/18/2026	141		705.64059999999995		6,500		6,303		9,432			(197)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2024	02/20/2026	211		5692	39,240			12,665		22,899			(9,796)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2024	02/20/2026	352		5641	74,000			23,884		47,506			(18,474)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	01/04/2024	01/02/2026	342		5548	65,170			16,630		61,981			(16,270)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	01/04/2024	01/04/2027	378		5548	88,200			44,585		88,320			(14,619)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2024	02/22/2027	475		5680	110,700			60,926		79,449			(18,349)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	01/04/2024	01/04/2028	432		5543	116,640			73,410		121,532			(14,490)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2024	02/22/2028	616		5680	164,500			109,065		131,873			(20,435)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2024	02/22/2029	563		5675	167,680			122,518		143,218			(16,648)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	01/04/2024	01/04/2029	504		5548	149,800			105,427		158,102			(14,873)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	04/24/2025	04/24/2026	352		5023		32,760		26,730		39,372			(6,030)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	05/22/2025	05/22/2026	332		5441		38,700		34,554		31,569			(4,146)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2025	06/11/2026	26		42823		16,830		15,952		17,444			(878)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2025	06/25/2026	21		42381		19,530		19,262		20,177			(268)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2025	06/25/2026	12		43025		20,100		19,824		30,437			(276)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2025	06/11/2026	12		42694		22,300		21,136		31,488			(1,164)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	06/12/2025	06/12/2026	5,000		21913		57,500		54,657		60,595			(2,843)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	06/18/2025	06/18/2026	3,300		21720		30,030		29,120		30,358			(910)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	06/20/2025	06/18/2026	1,300		0.99		39,260		38,388		44,520			(872)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	05/22/2025	05/22/2026	2,200		0.99		58,080		51,857		62,154			(6,223)				0/0

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RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/18/2025	06/18/2026	237		2098		5,200		5,042		5,781			(158)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2025	06/25/2026	234		2132		7,450		7,348		8,075			(102)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2025	06/11/2026	372		2131		11,840		11,222		12,486			(618)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/30/2025	04/30/2026	509		1964		14,900		12,403		22,825			(2,497)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	06/20/2025	06/18/2026	996		2101		55,020		53,797		60,172			(1,223)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	05/01/2025	05/01/2026	1,366		1970		54,810		45,775		72,752			(9,035)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	05/08/2025	05/08/2026	839		2026		33,830		28,904		42,893			(4,926)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/04/2025	06/04/2026	364		3043		17,160		15,934		18,472			(1,226)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2025	06/25/2026	164		3054		8,250		8,137		8,499			(113)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/01/2025	05/01/2026	1,242		403.49538000000 001		5,050		4,218		4,995			(832)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2025	04/17/2026	4,231		399.52548000000 002		19,890		15,978		19,460			(3,912)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/22/2025	05/22/2026	2,972		403.02233999999 999		18,720		16,714		17,331			(2,006)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/07/2025	05/07/2026	12,879		424.34125		87,360		74,400		77,828			(12,960)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/22/2025	05/22/2026	14,115		423.21384		109,440		97,714		99,853			(11,726)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/23/2025	04/23/2026	9,451		215.43907999999 999		61,940		50,369		59,092			(11,571)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/01/2025	05/01/2026	14,900		424.83794999999 998		87,600		73,160		84,494			(14,440)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/01/2025	05/01/2026	10,430		420.81105000000 002		79,800		66,646		78,606			(13,154)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/22/2025	05/22/2026	14,858		434.52107999999 998		52,800		47,143		44,343			(5,657)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2025	04/17/2026	20,161		430.41248999999 999		71,280		57,261		62,845			(14,019)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2025	06/11/2026	15,568		434.22163999999 998		62,370		59,114		54,385			(3,256)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/23/2025	04/23/2026	12,933		224.04025999999 999		21,840		17,760		18,240			(4,080)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2025	06/11/2026	13,344		426.12804		92,880		88,032		85,086			(4,848)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/07/2025	05/07/2026	17,337		434.435		56,000		47,692		46,151			(8,308)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/30/2025	05/29/2026	17,494		437.50630000000 001		58,220		53,543		42,696			(4,677)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/29/2025	05/29/2026	17,771		436.75170000000 003		59,760		54,506		46,349			(5,254)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/30/2025	05/29/2026	10,102		424.92495000000 002		80,770		74,282		66,093			(6,488)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2025	04/17/2026	14,685		420.78537		103,250		82,943		99,134			(20,307)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/29/2025	05/29/2026	9,873		424.19204999999 999		79,200		72,237		67,869			(6,963)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	03/28/2024	03/27/2026	4,121		652.47735	66,700			24,782		25,972			(16,675)				D/0
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/03/2024	07/03/2025	3,522		5537.02	220,350			1,777					(110,175)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/03/2024	07/03/2025	2,709		5537.02	370,500			2,988					(185,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	100		5480	5,485,555			228,565		7,255,672			(2,742,777)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	75		5540	3,797,817			158,242		4,991,938			(1,898,909)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/10/2024	07/10/2025	3,017		5633.91	187,000			5,027					(93,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/10/2024	07/10/2025	2,574		5633.91	362,500			9,745					(181,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	175		5580	8,312,242			346,343		11,026,143			(4,156,121)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	50		5630	2,209,780			92,074		2,901,384			(1,104,890)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/17/2024	07/17/2025	4,116		5588.27	232,300			10,616					(116,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/17/2024	07/17/2025	3,042		5588.27	382,500			17,480					(191,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	75		5540	3,089,367			128,724		5,058,986			(1,544,684)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	150		5630	5,357,780			223,241		8,784,995			(2,678,890)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/24/2024	07/24/2025	3,685		5427.13	196,000			12,645					(98,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	07/24/2024	07/24/2025	3,593		5427.13	430,950			27,803		398,172			(215,475)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/25/2024	07/18/2025	50		5500	2,252,780			93,866		3,570,876			(1,126,390)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	125		5420	6,638,692			276,612		9,977,965			(3,319,346)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	100		5560	4,365,555			181,898		6,604,437			(2,182,777)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JBS-	07/31/2024	07/31/2025	3,803		5522.3	205,800			17,150					(102,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/31/2024	07/31/2025	2,897		5522.3	374,400			31,200		8,466			(187,200)				
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	200		5460	6,785,704			848,213		15,311,732			(3,392,852)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	07/18/2025	50		5200	2,468,180			112,190		5,063,732			(1,346,280)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/07/2024	08/07/2025	3,462		5199.5	160,200			16,365					(80,100)				

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	WF-	08/07/2024	08/07/2025	2,596		5199.5	272,700			27,856					(136,350)				
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	150		5200	9,231,080			1,153,885		15,403,323			(4,615,540)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	100		5330	5,232,355			654,044		8,999,389			(2,616,177)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/14/2024	08/14/2025	4,033		5455.21	189,200			22,887					(94,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/14/2024	08/14/2025	2,841		5455.21	344,100			41,625					(172,050)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	100		5370	6,301,455			787,682		8,691,139			(3,150,727)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	125		5520	6,526,817			815,852		9,079,339			(3,263,409)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/21/2024	08/21/2025	3,914		5620.85	222,200			31,060					(111,100)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/21/2024	08/21/2025	2,491		5620.85	348,600			48,729					(174,300)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	200		5600	8,947,504			1,118,438		13,231,750			(4,473,752)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/28/2024	08/28/2025	3,845		5592.18	195,650			31,031					(97,825)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/28/2024	08/28/2025	2,325		5592.18	288,600			45,773		166,442			(144,300)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	09/04/2024	09/04/2025	3,080		5520.07	151,300			26,898					(75,650)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	09/04/2024	09/04/2025	2,083		5520.07	293,250			52,133					(146,625)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	125		5590	5,073,442			691,833		8,507,396			(2,767,332)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	100		5630	3,810,855			519,662		6,440,779			(2,078,648)				
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	175		5520	7,522,642			1,567,217		13,175,862			(3,761,321)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/11/2024	09/11/2025	3,421		5554.13	153,900			30,353					(76,950)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/11/2024	09/11/2025	2,341		5554.13	293,800			57,944					(146,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	100		5480	5,716,655			1,190,970		7,982,740			(2,858,327)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	125		5590	6,185,817			1,288,712		8,722,866			(3,092,909)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/18/2024	09/18/2025	4,183		5618.26	202,100			43,788					(101,050)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/18/2024	09/18/2025	2,759		5618.26	387,500			83,958					(193,750)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	09/25/2024	09/25/2025	3,845		5722.26	195,800			46,231					(97,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	09/25/2024	09/25/2025	3,408		5722.26	456,300			107,738		200,455			(228,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	150		5630	8,041,130			1,675,235		10,060,325			(4,020,565)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	75		5710	3,606,042			751,259		4,498,114			(1,803,021)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	225		5730	10,265,067			2,332,970		13,314,014			(5,599,128)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/02/2024	10/02/2025	3,590		5709.54	178,350			45,546					(89,175)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	10/02/2024	10/02/2025	2,802		5709.54	379,200			96,839		108,016			(189,600)				
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	150		5710	7,994,330			2,331,680		9,284,499			(3,997,165)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	75		5760	3,739,917			1,090,809		4,317,523			(1,869,959)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/09/2024	10/09/2025	2,849		5792.04	146,850			40,265					(73,425)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/09/2024	10/09/2025	3,280		5792.04	427,500			117,218		33,662			(213,750)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	75		5720	4,249,617			1,239,472		4,648,690			(2,124,809)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	125		5790	6,469,942			1,887,067		6,997,346			(3,234,971)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/16/2024	10/16/2025	3,423		5842.46	178,000			52,156					(89,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/16/2024	10/16/2025	2,739		5842.46	388,800			113,923					(194,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	225		5840	9,952,767			2,902,890		11,865,030			(4,976,384)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/23/2024	10/23/2025	3,967		5797.42	227,700			71,003					(113,850)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	10/23/2024	10/23/2025	2,932		5797.42	379,100			118,214		790			(189,550)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/25/2024	10/17/2025	25		5800	1,245,142			363,167		1,402,251			(622,571)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	200		5830	9,840,505			2,870,147		10,892,108			(4,920,252)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/30/2024	10/30/2025	3,870		5813.67	207,000			68,444					(103,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/30/2024	10/30/2025	3,096		5813.67	412,200			136,292		28,484			(206,100)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	75		5710	4,730,592			1,505,188		4,908,100			(2,580,323)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	125		5820	6,890,067			2,192,294		7,020,043			(3,758,218)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	11/06/2024	11/06/2025	3,120		5929.04	166,500			58,275					(83,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	11/06/2024	11/06/2025	2,361		5929.04	333,200			116,620					(166,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	100		5740	6,809,955			2,553,733		6,369,322			(3,404,977)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	75		5960	3,905,817			1,464,681		3,425,562			(1,952,909)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	11/13/2024	11/13/2025	3,091		5985.38	179,450			66,297					(89,725)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	11/13/2024	11/13/2025	2,590		5985.38	376,650			139,151					(188,325)				
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	200		5980	8,715,104			3,268,164		8,995,104			(4,357,552)				
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	3,549		5917.11	178,500			69,417					(89,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/20/2024	11/20/2025	2,789		5917.11	381,150			148,225					(190,575)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/22/2024	09/19/2025	25		5900	1,214,192			303,548		1,091,966			(728,515)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	150		5900	8,368,430			3,138,161		7,819,559			(4,184,215)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	75		5950	3,921,867			1,470,700		3,612,652			(1,960,934)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/27/2024	11/27/2025	3,584		5998.74	204,250			83,402					(102,125)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	11/27/2024	11/27/2025	2,501		5998.74	352,500			143,938		26,483			(176,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	200		6010	10,652,903			4,358,006		8,852,557			(5,810,674)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	GoldmanSachs-	12/04/2024	12/04/2025	3,122		6086.49	190,000			81,210					(95,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	12/04/2024	12/04/2025	2,547		6086.49	401,450			171,588					(200,725)				

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-	12/11/2024	12/05/2025	225		6060	11,615,740			5,323,881		9,304,679			(5,807,870)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	12/11/2024	12/11/2025	3,123		6084.19	182,400			81,394					(91,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	12/11/2024	12/11/2025	2,712		6084.19	404,250			180,391					(202,125)				
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)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	225		6060	11,569,615			5,302,740		9,492,713			(5,784,808)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MorganStanley-	12/18/2024	12/18/2025	3,832		5872.16	209,250			97,313					(104,625)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MorganStanley-	12/18/2024	12/18/2025	2,895		5872.16	411,400			191,323		1,201			(205,700)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	150		5880	9,100,728			4,171,167		8,522,502			(4,550,364)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	150		6060	7,189,728			3,295,292		6,452,045			(3,594,864)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	25		6000	1,299,717			595,704		1,187,418			(649,859)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	12/26/2024	12/26/2025	3,809		6037.59	253,000			123,099					(126,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	12/26/2024	12/26/2025	3,230		6037.59	471,900			229,607		41,268			(235,950)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	75		5970		3,093,718		1,546,859		3,794,661			(1,546,859)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	125		6040		4,617,318		2,308,659		5,664,262			(2,308,659)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	01/02/2025	01/02/2026	3,664		5868.55		212,850		107,569		56,507			(105,281)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MorganStanley-	01/02/2025	01/02/2026	2,641		5868.55		354,950		179,383		228,889			(175,567)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	150		5880		7,710,980		4,176,781		8,755,903			(3,534,199)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	25		5940		1,181,918		640,205		1,342,016			(541,712)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	01/08/2025	01/08/2026	2,197		5918.24		131,300		68,474					(62,826)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	01/08/2025	01/08/2026	2,197		5918.24		315,900		164,744					(151,156)				
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	175		5920		8,886,418		4,813,476		9,814,627			(4,072,942)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	01/15/2025	01/15/2026	2,689		5949.91		161,600		87,316					(74,284)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	01/15/2025	01/15/2026	2,857		5949.91		384,200		207,592		10,863			(176,608)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	01/22/2025	01/22/2026	2,629		6086.37		160,000		89,462					(70,538)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	01/22/2025	01/22/2026	2,547		6086.37		372,000		208,000		554			(164,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	75		5840		5,076,793		2,749,929		4,740,560			(2,326,863)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	150		5950		8,943,830		4,844,575		8,192,121			(4,099,256)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2025	01/16/2026	50		6000		2,870,080		1,554,627		2,541,021			(1,315,453)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	100		6050		4,756,755		2,576,576		4,774,976			(2,180,179)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	100		6110		4,363,355		2,363,484		4,341,986			(1,999,871)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	01/29/2025	01/29/2026	3,146		6039.31		190,000		109,812		2,688			(80,188)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	01/29/2025	01/29/2026	3,560		6039.31		449,350		259,705		86,152			(189,645)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	225		6050		11,026,918		6,515,906		10,909,215			(4,511,012)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	02/20/2026	50		6000		2,739,160		1,711,975		2,709,513			(1,027,185)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	02/05/2025	02/05/2026	3,794		6061.48		248,400		148,596					(99,804)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	02/05/2025	02/05/2026	3,052		6061.48		440,300		263,394		2			(176,906)				
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	100		6010		5,281,755		3,301,097		5,214,732			(1,980,658)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	125		6080		6,010,693		3,756,683		5,879,644			(2,254,010)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	02/12/2025	02/12/2026	2,974		6051.97		178,200		110,314					(67,886)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	02/12/2025	02/12/2026	3,553		6051.97		462,250		286,155		11,566			(176,095)				
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	3,092		6144.15		186,200		119,146					(67,054)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	02/19/2025	02/19/2026	2,604		6144.15		392,000		250,833		44			(141,167)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	125		6060		6,556,693		4,097,933		6,148,949			(2,458,760)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	100		6120		4,836,955		3,023,097		4,491,747			(1,813,858)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	10/17/2025	50		6000		1,860,148		813,815		1,988,090			(1,046,333)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	03/20/2026	50		6000		2,602,358		1,701,542		2,844,075			(900,816)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	225		6120		9,001,018		5,625,636		10,245,501			(3,375,382)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	02/26/2025	02/26/2026	3,526		5956.06		199,500		131,813		22,704			(67,688)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	02/26/2025	02/26/2026	3,190		5956.06		450,300		297,520		179,934			(152,780)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	75		5860		3,681,568		2,510,160		4,911,523			(1,171,408)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	175		5970		7,386,668		5,036,365		9,992,667			(2,350,303)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	03/05/2025	03/05/2026	3,423		5842.63		168,000		114,258					(53,742)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	03/05/2025	03/05/2026	3,765		5842.63		402,600		273,811		6,808			(128,789)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/11/2025	03/20/2026	25		5650		1,222,543		865,968		2,100,713			(356,575)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	125		5750		5,237,943		3,710,210		9,347,511			(1,527,733)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	125		5850		4,523,568		3,204,194		8,363,258			(1,319,374)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/20/2026	25		5650		1,212,543		858,884		2,100,713			(353,658)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	03/12/2025	03/12/2026	3,840		5599.3		154,800		108,194		199,400			(46,606)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	03/12/2025	03/12/2026	3,483		5599.3		327,600		228,968		436,494			(98,632)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	125		5540		6,973,818		4,939,788		11,562,434			(2,034,030)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	150		5630		7,493,780		5,308,095		12,761,334			(2,185,686)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	03/19/2025	03/19/2026	3,700		5675.29		165,900		119,073		32,890			(46,827)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	03/19/2025	03/19/2026	4,581		5675.29		436,800		313,510		175,133			(123,290)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	300		5660		15,782,256		11,179,098		24,965,278			(4,603,158)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	03/26/2025	03/26/2026	4,902		5712.2		226,800		167,052		319,970			(59,748)				

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	JPMorgan-	03/26/2025	03/26/2026	3,589		5712.2		451,000		332,188		565,476			(118,812)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2025	10/17/2025	50		5600		1,746,032		873,016		3,668,861			(873,016)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/31/2025	08/15/2025	50		5550		1,542,530		462,759		3,490,589			(1,079,771)				
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	25		5610		1,334,818		1,031,450		2,198,005			(303,368)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	225		5730		10,286,893		7,948,963		17,606,320			(2,337,930)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	08/15/2025	25		5550		901,693		338,135		1,745,295			(563,558)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/02/2025	04/02/2026	4,585		5670.97		192,400		145,369		652,349			(47,031)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/02/2025	04/02/2026	3,350		5670.97		326,800		246,916		774,245			(79,884)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/09/2025	04/09/2026	4,581		5456.9		132,500		102,688		695,801			(29,813)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/09/2025	04/09/2026	3,207		5456.9		243,250		188,519		878,565			(54,731)				
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	250		5560		9,177,131		7,265,229		23,132,662			(1,911,902)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	150		5040		10,338,081		8,184,314		20,626,770			(2,153,767)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	200		5340		10,027,306		7,938,284		22,309,728			(2,089,022)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/16/2025	04/16/2026	5,307		5275.7		170,800		135,691		761,440			(35,109)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/16/2025	04/16/2026	5,971		5275.7		428,400		340,340		1,342,669			(88,060)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2025	04/17/2026	25		5250		1,429,143		1,131,405		2,994,208			(297,738)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2025	05/15/2026	25		5250		1,478,743		1,307,518		3,044,219			(171,224)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	150		5280		9,053,331		7,167,220		17,580,060			(1,886,111)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	150		5400		7,935,381		6,282,176		16,054,702			(1,653,204)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/23/2025	04/23/2026	5,487		5375.86		182,900		148,860		811,889			(34,040)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/23/2025	04/23/2026	5,487		5375.86		374,650		304,923		1,220,744			(69,727)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	125		5200		9,141,818		7,237,273		15,570,287			(1,904,545)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	150		5460		8,395,581		6,646,501		15,384,439			(1,749,079)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/30/2025	04/30/2026	4,848		5569.06		175,500		146,250		644,788			(29,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	04/30/2025	04/30/2026	3,142		5569.06		304,500		253,750		762,507			(50,750)				
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-	05/07/2025	05/01/2026	250		5570		14,266,381		12,483,083		23,522,132			(1,783,298)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	25		5690		1,240,468		1,085,409		2,111,589			(155,058)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	05/07/2025	05/07/2026	4,084		5631.28		154,100		131,316		546,026			(22,784)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	05/07/2025	05/07/2026	3,374		5631.28		321,100		273,626		784,872			(47,474)				
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	225		5650		15,154,994		13,260,619		19,851,680			(1,894,374)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	05/14/2025	05/14/2026	3,479		5892.58		159,900		139,268		474,717			(20,632)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	05/14/2025	05/14/2026	4,327		5892.58		425,850		370,902		938,886			(54,948)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	75		5840		4,095,268		3,583,359		5,553,769			(511,908)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	200		5910		10,008,506		8,757,443		13,760,158			(1,251,063)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	05/21/2025	05/21/2026	3,508		5844.61		166,050		147,749		469,329			(18,301)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	05/21/2025	05/21/2026	4,449		5844.61		475,800		423,360		975,140			(52,440)				
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	Citi-	05/28/2025	05/28/2026	2,887		5888.55		139,400		126,659		344,116			(12,741)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	05/28/2025	05/28/2026	3,481		5888.55		387,450		352,038		714,813			(35,412)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	125		5840		7,133,318		6,241,653		9,330,772			(891,665)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	100		5950		4,987,655		4,364,199		6,647,066			(623,457)				
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	225		5910		12,737,369		12,158,397		15,736,543			(578,971)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	06/04/2025	06/04/2026	2,177		5970.81		107,900		100,107		251,182			(7,793)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	06/04/2025	06/04/2026	3,350		5970.81		348,000		322,867		605,104			(25,133)				
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	225		5950		12,923,894		12,385,398		15,212,866			(538,496)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	06/11/2025	06/11/2026	3,487		6022.24		174,300		165,101		394,547			(9,199)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	06/11/2025	06/11/2026	3,819		6022.24		434,700		411,758		718,506			(22,943)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/16/2025	05/15/2026	25		6000		1,292,093		1,233,361		1,555,634			(58,731)				
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	75		6000		3,953,068		3,788,357		4,846,287			(164,711)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	150		6040		7,513,281		7,200,227		9,268,330			(313,053)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	06/18/2025	06/18/2026	3,595		5980.87		182,750		176,658		404,895			(6,092)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	06/18/2025	06/18/2026	3,177		5980.87		399,000		385,700		607,796			(13,300)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/24/2025	07/18/2025	60		5950		1,219,499		609,750		1,682,413			(609,750)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	175		5980		10,343,293		9,912,323		11,644,355			(430,971)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	75		6030		4,175,068		4,001,107		4,724,297			(173,961)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	06/25/2025	06/25/2026	3,775		6092.16		193,200		190,517		412,264			(2,683)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	06/25/2025	06/25/2026	3,283		6092.16		424,000		418,111		596,311			(5,889)				
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										761,440,581	613,093,938		769,223,513	XXX	1,433,599,638			(402,707,213)			XXX	XXX
Purchased Options - Hedging Other - Put Options																						
Purchased Options - Hedging Other - Caps																						
Purchased Options - Hedging Other - Floors																						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Other - Collars																						
Purchased Options - Hedging Other - Other																						
0219999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other										761,440,581	613,093,938		769,223,513	XXX	1,433,599,638			(402,707,213)			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										761,440,581	613,093,938		769,223,513	XXX	1,433,599,638			(402,707,213)			XXX	XXX
0499999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options										761,440,581	613,093,938		769,223,513	XXX	1,433,599,638			(402,707,213)			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	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	50		5790	(1,719,970)			(71,665)		(2,078,579)			859,985				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	50		5880	(1,462,770)			(60,949)		(1,629,424)			731,385				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	25		6040	(530,408)			(22,100)		(422,633)			265,204				
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	100		5960	(2,520,245)			(105,010)		(2,584,701)			1,260,123				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	25		6120	(454,208)			(18,925)		(302,974)			227,104				
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	100		5980	(1,814,645)			(75,610)		(2,536,890)			907,323				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	25		6100	(343,658)			(14,319)		(384,707)			171,829				
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	50		5810	(1,442,420)			(60,101)		(2,100,144)			721,210				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	75		5960	(1,610,508)			(67,104)		(2,128,247)			805,254				
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	50		5700	(1,081,820)			(135,228)		(2,675,366)			540,910				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	100		5830	(1,618,345)			(202,293)		(4,146,094)			809,173				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	25		5990	(271,308)			(33,913)		(685,441)			135,654				
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	75		5470	(3,214,458)			(401,807)		(5,734,480)			1,607,229				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	100		5570	(3,655,045)			(456,881)		(6,691,751)			1,827,523				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	50		5740	(1,339,570)			(167,446)		(2,552,598)			669,785				
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	100		5700	(4,004,545)			(500,568)		(5,591,006)			2,002,273				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	75		5850	(2,318,883)			(289,860)		(3,186,004)			1,159,441				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	25		6000	(573,458)			(71,682)		(743,994)			286,729				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	50		5730	(1,815,470)			(226,934)		(2,716,155)			907,735				

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-	08/28/2024	08/22/2025	.50		5870	(1,406,920)			(175,865)		(2,099,865)			703,460				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	.75		5980	(1,682,658)			(210,332)		(2,455,356)			841,329				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	.25		6140	(386,458)			(48,307)		(507,758)			193,229				
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	.50		5870	(1,223,670)			(166,864)		(2,158,656)			667,456				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	100		5990	(1,879,545)			(256,302)		(3,316,136)			1,025,206				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	.25		6140	(323,883)			(44,166)		(539,816)			176,663				
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	.75		5900	(1,614,858)			(336,429)		(3,119,191)			807,429				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	.25		6040	(389,283)			(81,101)		(754,407)			194,641				
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	100		5810	(3,521,345)			(733,614)		(5,030,630)			1,760,673				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	.50		5930	(1,414,720)			(294,733)		(2,008,102)			707,360				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	.25		6090	(506,808)			(105,585)		(686,452)			253,404				
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	.50		5930	(1,691,020)			(352,296)		(2,059,778)			845,510				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	100		6030	(2,810,545)			(585,530)		(3,315,518)			1,405,273				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	.25		6180	(513,783)			(107,038)		(550,846)			256,891				
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	.75		6000	(2,176,458)			(494,649)		(2,743,347)			1,187,159				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	.75		6110	(1,743,933)			(396,348)		(2,109,785)			951,236				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	.25		6250	(423,658)			(96,286)		(462,086)			231,086				
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	.75		6100	(2,146,158)			(625,963)		(2,249,350)			1,073,079				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	.50		6220	(1,122,220)			(327,314)		(1,076,971)			561,110				
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	.75		6050	(2,614,158)			(762,463)		(2,613,659)			1,307,079				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	.50		6170	(1,402,970)			(409,200)		(1,301,887)			701,485				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	.25		6300	(539,683)			(157,407)		(440,841)			269,841				
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	.50		6110	(1,395,520)			(407,027)		(1,570,044)			697,760				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	100		6230	(2,181,245)			(636,197)		(2,304,262)			1,090,623				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	.25		6360	(405,508)			(118,273)		(382,989)			202,754				
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	.50		6070	(1,692,320)			(493,593)		(1,767,680)			846,160				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	.75		6200	(1,995,483)			(582,016)		(1,953,023)			997,741				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	.25		6320	(518,758)			(151,304)		(462,266)			259,379				
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	.50		6130	(1,729,720)			(550,366)		(1,595,130)			943,484				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	.75		6260	(2,045,208)			(650,748)		(1,731,442)			1,115,568				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	100		6120	(4,142,745)			(1,553,529)		(3,355,829)			2,071,373				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	.50		6290	(1,565,070)			(586,901)		(1,108,326)			782,535				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	.25		6480	(545,208)			(204,453)		(309,056)			272,604				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	.50		6070	(1,894,420)			(710,408)		(1,906,268)			947,210				
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	100		6370	(2,193,945)			(822,730)		(1,847,122)			1,096,973				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	.25		6520	(397,033)			(148,887)		(289,072)			198,516				
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	100		6300	(3,026,445)			(1,134,917)		(2,337,532)			1,513,223				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	.25		6470	(543,783)			(203,918)		(359,922)			271,891				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	.50		6150	(2,186,671)			(894,547)		(1,699,587)			1,192,729				
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	.75		6410	(2,125,233)			(869,414)		(1,347,279)			1,159,218				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	.25		6570	(516,033)			(211,104)		(277,318)			281,472				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	.75		6220	(3,076,008)			(1,409,837)		(2,257,113)			1,538,004				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	.50		6360	(1,632,621)			(748,284)		(1,074,882)			816,310				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	.75		6480	(1,970,133)			(902,978)		(1,156,376)			985,067				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	.25		6630	(484,983)			(222,284)		(245,703)			242,491				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	.75		6190	(3,210,408)			(1,471,437)		(2,472,296)			1,605,204				
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	.75		6470	(2,000,808)			(917,037)		(1,249,521)			1,000,404				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	.25		6620	(494,258)			(226,535)		(269,366)			247,129				
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				

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-	12/26/2024	12/19/2025	125		6440	(3,146,059)			(1,441,944)		(2,362,831)			1,573,029				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	25		6580	(466,433)			(213,782)		(320,446)			233,216				
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	25		6270		(603,457)		(301,729)		(734,957)			301,729				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	100		6390		(1,859,045)		(929,522)		(2,230,045)			929,522				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	25		6560		(307,407)		(153,704)		(356,034)			153,704				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	50		6030		(2,071,970)		(1,122,317)		(2,342,217)			949,653				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	25		6160		(837,782)		(453,799)		(937,256)			383,984				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	75		6290		(1,973,132)		(1,068,780)		(2,169,966)			904,352				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	25		6440		(478,257)		(259,056)		(509,953)			219,201				
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	50		6330		(1,296,670)		(702,363)		(1,369,018)			594,307				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	25		6470		(482,607)		(261,412)		(493,096)			221,195				
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	100		6250		(3,921,645)		(2,124,224)		(3,324,208)			1,797,421				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	50		6440		(1,408,670)		(763,030)		(1,103,756)			645,640				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	25		6250		(872,757)		(472,744)		(847,576)			400,014				
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	50		6520		(1,038,870)		(562,721)		(937,875)			476,149				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	25		6670		(368,182)		(199,432)		(319,436)			168,750				
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	100		6430		(2,612,645)		(1,543,836)		(2,398,160)			1,068,809				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	25		6580		(475,932)		(281,233)		(420,215)			194,700				
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	50		6330		(1,624,320)		(1,015,200)		(1,521,146)			609,120				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	100		6440		(2,646,845)		(1,654,278)		(2,418,031)			992,567				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	25		6610		(463,032)		(289,395)		(405,977)			173,637				
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	100		6480		(2,669,245)		(1,668,278)		(2,282,290)			1,000,967				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	25		6640		(478,457)		(299,036)		(392,503)			179,422				
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	100		6560		(1,709,645)		(1,068,528)		(1,958,454)			641,117				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	25		6710		(294,032)		(183,770)		(342,430)			110,262				
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	50		6180		(1,505,070)		(1,026,184)		(2,105,912)			478,886				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	100		6320		(2,300,245)		(1,568,349)		(3,311,335)			731,896				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	50		6460		(850,670)		(580,002)		(1,257,796)			270,668				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	50		5890		(1,696,920)		(1,201,985)		(3,190,998)			494,935				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	50		6020		(1,361,270)		(964,233)		(2,703,983)			397,037				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	100		6200		(1,911,945)		(1,354,294)		(4,148,555)			557,651				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	50		6350		(679,720)		(481,468)		(1,601,254)			198,252				
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	100		5850		(3,667,745)		(2,597,986)		(6,754,279)			1,069,759				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	75		5990		(2,183,657)		(1,546,757)		(4,271,470)			636,900				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	50		6140		(1,094,820)		(775,497)		(2,312,307)			319,322				
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	100		5930		(3,582,645)		(2,537,707)		(6,207,869)			1,044,938				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	100		6060		(2,866,545)		(2,030,469)		(5,254,044)			836,076				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	50		6210		(1,064,170)		(753,787)		(2,111,180)			310,383				
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	75		5960		(2,414,057)		(1,865,408)		(4,540,668)			548,649				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	100		6110		(2,449,345)		(1,892,675)		(4,974,382)			556,669				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	25		6250		(455,582)		(352,041)		(1,009,157)			103,541				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	50		5590		(1,746,720)		(1,382,820)		(4,503,532)			363,900				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	100		5840		(2,378,345)		(1,882,856)		(7,018,955)			495,488				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	100		6000		(1,777,345)		(1,407,064)		(5,818,050)			370,280				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	25		6150		(325,982)		(258,069)		(1,189,736)			67,913				
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	75		5570		(2,801,057)		(2,217,504)		(6,926,071)			583,554				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	75		5780		(2,034,782)		(1,610,869)		(5,665,108)			423,913				
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				

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-	04/23/2025	04/17/2026	75		5670		(2,821,157)		(2,233,416)		(6,364,652)			587,741				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	100		5810		(3,063,045)		(2,424,910)		(7,385,026)			638,134				
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	25		5960		(700,432)		(554,509)		(1,579,443)			145,923				
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	75		5980		(2,494,382)		(2,182,584)		(4,677,701)			311,798				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	25		6130		(649,557)		(568,363)		(1,294,409)			81,195				
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	75		6040		(3,130,532)		(2,739,216)		(4,403,563)			391,317				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/14/2025	05/08/2026	25		6200		(816,657)		(714,575)		(1,194,067)			102,082				
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	125		6190		(4,163,182)		(3,642,784)		(6,137,404)			520,398				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	75		6310		(2,036,357)		(1,781,813)		(3,108,408)			254,545				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	25		6480		(486,432)		(425,628)		(791,301)			60,804				
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	75		6260		(2,368,757)		(2,072,663)		(3,392,100)			296,095				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	75		6420		(1,777,157)		(1,555,013)		(2,671,175)			222,145				
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	100		6190		(3,888,145)		(3,711,411)		(5,031,636)			176,734				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	75		6320		(2,371,682)		(2,263,878)		(3,154,858)			107,804				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	25		6480		(592,207)		(565,289)		(821,689)			26,919				
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	50		6100		(2,373,270)		(2,274,384)		(2,850,334)			98,886				
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				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	75		6360		(2,407,532)		(2,307,218)		(3,023,417)			100,314				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	25		6520		(601,682)		(576,612)		(784,974)			25,070				
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	75		6450		(1,975,532)		(1,893,218)		(2,684,584)			82,314				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	25		6610		(477,507)		(457,611)		(688,891)			19,896				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/24/2025	07/18/2025	60		6125		(462,841)		(231,420)		(809,952)			231,420				
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	100		6430		(3,096,545)		(2,967,522)		(3,743,315)			129,023				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	25		6580		(586,382)		(561,950)		(737,734)			24,433				
0649999999 - Written Options - Hedging Other - Call Options and Warrants										(167,151,115)	(208,817,851)		(200,431,442)	XXX	(524,805,108)			134,997,444			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										(167,151,115)	(208,817,851)		(200,431,442)	XXX	(524,805,108)			134,997,444			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																						

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)
0929999999 - Written Options - Total Written Options - Subtotal - Call Options and Warrants										(167,151,115)	(208,817,851)		(200,431,442)	XXX	(524,805,108)			134,997,444			XXX	XXX
0989999999 - Written Options - Total Written Options - Subtotal - Total Written Options										(167,151,115)	(208,817,851)		(200,431,442)	XXX	(524,805,108)			134,997,444			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		20,000,000	-4.4500640000000002			(447,283)	(38,639)		(38,639)	95,553				39,441		0/0
SWP: OIS 2.990000 8/9/2025		N/A	Interest Rate	JPM-	08/05/2022	08/09/2025		30,000,000	-4.4500640000000002			(217,616)	(50,991)		(50,991)	183,348				49,371		0/0
SWP: OIS 2.638000 8/1/2025		N/A	Interest Rate	JPM-	07/28/2022	08/01/2025		50,000,000	-4.4500640000000002			(459,192)	(79,425)		(79,425)	395,912				73,362		0/0
1119999999 - Swaps - Hedging Other - Interest Rate												(1,124,091)	(169,055)	XXX	(169,055)	674,813				162,174	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												(1,124,091)	(169,055)	XXX	(169,055)	674,813				162,174	XXX	XXX
Swaps - Replication - Interest Rate																						
Swaps - Replication - Credit Default																						
Swaps - Replication - Foreign Exchange																						
Swaps - Replication - Total Return																						
Swaps - Replication - Other																						
Swaps - Income Generation - Interest Rate																						
Swaps - Income Generation - Credit Default																						
Swaps - Income Generation - Foreign Exchange																						
Swaps - Income Generation - Total Return																						
Swaps - Income Generation - Other																						
Swaps - Other - Interest Rate																						
Swaps - Other - Credit Default																						
Swaps - Other - Foreign Exchange																						
Swaps - Other - Total Return																						
Swaps - Other - Other																						
1359999999 - Swaps - Total Swaps - Subtotal - Interest Rate												(1,124,091)	(169,055)	XXX	(169,055)	674,813				162,174	XXX	XXX
1409999999 - Swaps - Total Swaps - Subtotal - Total Swaps												(1,124,091)	(169,055)	XXX	(169,055)	674,813				162,174	XXX	XXX
Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																						
Forwards - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																						
Forwards - Hedging Other																						
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	BARDV-	04/24/2025	10/28/2025		8,560,000	0.8683419878000005				(190,289)		(190,289)		(190,289)					
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	BARDV-	04/24/2025	10/28/2025		2,335,000	0.8683419878000005				(51,907)		(51,907)		(51,907)					
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	BARDV-	04/24/2025	10/28/2025		3,115,000	0.8683419878000005				(69,246)		(69,246)		(69,246)					
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	MSCDV-	05/12/2025	10/28/2025		427,000	0.8922136337999996				(22,649)		(22,649)		(22,649)					
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	MSCDV-	05/12/2025	10/28/2025		116,000	0.8922136337999996				(6,153)		(6,153)		(6,153)					
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	MSCDV-	05/12/2025	10/28/2025		153,000	0.8922136337999996				(8,115)		(8,115)		(8,115)					
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	BARDV-	06/11/2025	07/16/2025		1,531,000	0.8684483173000005				(34,250)		(34,250)		(34,250)					
GBP/USD FX/FWRD	FX BONDS	D1	CURRENCY	CITIDV-	06/11/2025	07/16/2025		23,127,000	0.7376757797999999				(340,913)		(340,913)		(340,913)					

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)
GBP/USD FX/FWRD	FX BONDS	D1	CURRENCY	CITIDV-	06/11/2025	07/16/2025		3,276,000	0.7376757797999 9999				(48,291)		(48,291)		(48,291)					
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	MSCDV-	06/24/2025	10/28/2025		323,000	0.8540057523999 9998				(936)		(936)		(936)					
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	MSCDV-	06/24/2025	10/28/2025		88,000	0.8540057523999 9998				(255)		(255)		(255)					
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	MSCDV-	06/24/2025	10/28/2025		118,000	0.8540057523999 9998				(342)		(342)		(342)					
1439999999 - Forwards - Hedging Other													(773,347)	XXX	(773,347)		(773,347)				XXX	XXX
Forwards - Replication																						
Forwards - Income Generation																						
Forwards - Other																						
1479999999 - Forwards - Subtotal - Forwards													(773,347)	XXX	(773,347)		(773,347)				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										594,289,466	404,276,087	(1,124,091)	567,849,670	XXX	907,852,128	674,813	(773,347)	(267,709,769)		162,174	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										594,289,466	404,276,087	(1,124,091)	567,849,670	XXX	907,852,128	674,813	(773,347)	(267,709,769)		162,174	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																					
	193		Sep 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	6,253.7500						1,823,850	1,823,850	4,155,477		
1539999999 - Long Futures - Hedging Other																	1,823,850	1,823,850	4,155,477	XXX	XXX
Long Futures - Replication																					
Long Futures - Income Generation																					
Long Futures - Other																					
1579999999 - Long Futures - Subtotal - Long Futures																	1,823,850	1,823,850	4,155,477	XXX	XXX
Short Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																					
Short Futures - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																					
Short Futures - Hedging Other																					
Short Futures - Replication																					
Short Futures - Income Generation																					
Short Futures - Other																					
SSAP No. 108 Adjustments - Offset to VM-21																					
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																					
1709999999 - Subtotal - Hedging Other																	1,823,850	1,823,850	4,155,477	XXX	XXX
1759999999 – Totals																	1,823,850	1,823,850	4,155,477	XXX	XXX

E07

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
0000000001 BAML	6,203,226	5,024,591	11,227,817
Total Net Cash Deposits	6,203,226	5,024,591	11,227,817

(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
01999999999 Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		357,902,850	(200,431,442)	357,902,850	888,813,161	(524,805,108)	888,813,161	4,155,477	4,155,477
Over-The-Counter												
NAIC 1 Designation												
BARCLAYS - FX-	Y					(345,692)	(345,692)		(345,692)			
CITI - FX-	Y					(389,204)	(389,204)		(389,204)			
MS - FX-	Y					(38,450)	(38,450)		(38,450)			
BAML - OPTION-	Y	Y	71,395,059		43,568,004		43,568,004	58,743,221				
BARCLAYS - OPTION-	Y	Y	32,410,000		31,603,586		31,603,586	35,211,957		2,801,957		
BNP PARIBAS - OPTION-	Y	Y	14,008,000		6,248,305		6,248,305	14,181,060		173,060		
BMO - OPTION-	Y	Y	10,365,000		7,215,106		7,215,106	11,864,964		1,499,964		
CITI - OPTION-	Y	Y	57,722,602		45,366,954		45,366,954	63,069,271		5,346,669		
GS - OPTION-	Y	Y	176,590,000		147,458,182		147,458,182	179,091,227		2,501,227		
JPM - OPTION-	Y	Y	41,820,819		22,567,774		22,567,774	45,092,525		3,271,706		
ML - OPTION-	Y	Y	650,000		150,687		150,687	499,821				
MS - OPTION-	Y	Y	99,050,000		101,519,044		101,519,044	101,558,064		2,508,064		
RBC - OPTION-	Y	Y	10,500,000		3,419,077		3,419,077	10,765,674		265,674		
SG - OPTION-	Y	Y	2,499,000		2,351,306		2,351,306	3,377,635		878,635		
TB-Option-	Y	Y	940,000		281,721		281,721	796,540				
UBS - OPTION-	Y	Y	13,060,000		5,717,506		5,717,506	14,025,802		965,802		
WELLS FARGO - OPTION-	Y	Y	4,610,000		5,081,229		5,081,229	6,508,715		1,898,715		
0299999999 - Total NAIC 1 Designation			535,620,480		422,548,481	(773,347)	421,775,134	544,786,477	(773,347)	22,111,474		
NAIC 2 Designation												
NAIC 3 Designation												
NAIC 4 Designation												
NAIC 5 Designation												
NAIC 6 Designation												
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange-Traded)			(143,218)			(169,055)			(169,055)		162,174	136,337
0999999999 Gross Totals			535,477,262		780,451,330	(201,373,843)	779,677,984	1,433,599,638	(525,747,509)	910,924,635	4,317,651	4,291,814
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					780,451,330	(201,373,843)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of the Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
JPM - CME	BOND	539830-BW-8	LOCKHEED MARTIN CORPORATION	143,218	135,000	143,218	01/15/2033	V
BAML - OPTION	CASH	000000-00-0	CASH	170,000	170,000	170,000		V
0199999999 Total				313,218	305,000	313,218	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BAML - OPTION	BOND	31418D-RS-3	FNMA 30YR UMBS	36,461,271	96,197,235	XXX	08/01/2050	V
BAML - OPTION	BOND	31418D-UG-5	FNMA 30YR UMBS	21,140,386	40,061,461	XXX	11/01/2050	V
JPM - OPTION	BOND	912797-QM-2	B 0.0 09/02/2025 GOVT	1,132,786	1,141,300	XXX	09/09/2025	V
JPM - OPTION	BOND	912797-QV-2	B 0.00 09/26/2025 GOVT	576,780	582,500	XXX	09/23/2025	V
JPM - OPTION	BOND	912828-2L-3	TII 0.375 07/15/2027	32,761,303	25,283,000	XXX	07/15/2027	V
BAML - OPTION	BOND	91282C-AE-1	T 0.625 08/15/2030	2,663,942	3,115,000	XXX	08/15/2030	V
BAML - OPTION	BOND	30231G-BF-8	EXXON MOBIL CORPORATION	3,577,280	4,000,000	XXX	03/19/2040	V
BAML - OPTION	BOND	91324P-EE-8	UNITEDHEALTH GROUP INC	7,716,345	10,500,000	XXX	05/15/2041	V
BARCLAYS - OPTION	CASH	000000-00-0	CASH	32,410,000	32,410,000	XXX		V
BNP PARIBAS - OPTION	CASH	000000-00-0	CASH	14,008,000	14,008,000	XXX		V
BMO - OPTION	CASH	000000-00-0	CASH	10,365,000	10,365,000	XXX		V
CITI - OPTION	CASH	000000-00-0	CASH	57,722,602	57,722,602	XXX		V
GS - OPTION	CASH	000000-00-0	CASH	176,590,000	176,590,000	XXX		V
JPM - OPTION	CASH	000000-00-0	CASH	7,349,950	7,349,950	XXX		V
ML - OPTION	CASH	000000-00-0	CASH	650,000	650,000	XXX		V
MS - OPTION	CASH	000000-00-0	CASH	99,050,000	99,050,000	XXX		V
RBC - OPTION	CASH	000000-00-0	CASH	10,500,000	10,500,000	XXX		V
SG - OPTION	CASH	000000-00-0	CASH	2,499,000	2,499,000	XXX		V
TB-Option	CASH	000000-00-0	CASH	940,000	940,000	XXX		V
UBS - OPTION	CASH	000000-00-0	CASH	13,060,000	13,060,000	XXX		V
WELLS FARGO - OPTION	CASH	000000-00-0	CASH	4,610,000	4,610,000	XXX		V
0299999999 Total				535,784,645	610,635,048	XXX	XXX	XXX

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): U.S. Government Obligations (Exempt from RBC)						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Other U.S. Government Obligations (Not Exempt from RBC)						
3133EM-R9-5	FEDERAL FARM CREDIT BANK		1.B FE	25,811,888	32,028,713	07/14/2036
880591-ES-7	TENNESSEE VALLEY AUTHORITY		1.A	27,391,760	35,591,396	09/15/2065
0029999999 - ICO - Other U.S. Government Obligations (Not Exempt from RBC)				53,203,648	67,620,108	XXX
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Non-U.S. Sovereign Jurisdiction Securities						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Municipal Bonds - General Obligations (Direct and Guaranteed)						
010878-BA-3	ALAMEDA CALIF		1.A FE	6,871,919	7,631,252	08/01/2038
010878-BT-2	ALAMEDA CALIF		1.A FE	6,407,730	7,000,000	08/01/2042
05914F-BD-1	BALTIMORE CNTY MD		1.A FE	8,008,640	7,988,704	09/15/2025
047681-QU-8	ATLANTA & FULTON CNTY GA REC A		1.B FE	26,035,364	26,949,118	12/01/2047
187466-CE-5	CLINTON CNTY MO REORG SCH DIST		1.B FE	2,946,711	2,935,000	09/15/2025
0049999999 - ICO - Municipal Bonds - General Obligations (Direct and Guaranteed)				50,270,363	52,504,074	XXX
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Municipal Bonds - Special Revenues						
010608-N7-8	ALABAMA ST PUB SCH & COLLEGE A		1.B FE	39,250,138	38,880,000	12/15/2025
04352E-AB-1	ASCENSION HEALTH ALLIANCE		1.C FE	11,229,449	14,349,432	11/15/2039
1301ET-AA-0	CALIFORNIA ENDOWMENT		1.A FE	1,734,540	3,000,000	04/01/2051
25477G-QZ-1	DISTRICT COLUMBIA INCOME TAX R		1.B FE	2,462,190	3,000,000	03/01/2039
95639D-GQ-7	WEST VIRGINIA SCH BLDG AUTH		1.D FE	31,232,810	30,355,539	06/15/2027
01354M-DS-7	ALBUQUERQUE CITY OF		1.C FE	9,218,700	9,000,000	07/01/2036
041806-RN-2	ARLINGTON TX HGR ED FIN CORP W		1.A FE	2,167,901	2,189,745	08/15/2036
041806-RP-7	ARLINGTON TX HGR ED FIN CORP W		1.A FE	2,150,586	2,188,676	08/15/2037
041806-RQ-5	ARLINGTON TX HGR ED FIN CORP W		1.A FE	1,849,926	1,904,971	08/15/2038
0059999999 - ICO - Municipal Bonds - Special Revenues				101,296,240	104,868,364	XXX
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Project Finance Bonds Issued by Operating Entities (Unaffiliated)						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Project Finance Bonds Issued by Operating Entities (Affiliated)						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Corporate Bonds (Unaffiliated)						
01626P-AP-1	ALIMENTATION COUCHE-TARD INC		2.A FE	51,304,834	69,284,968	05/13/2041
02772A-AA-7	AMERICAN NATIONAL GROUP		2.B FE	50,825,318	49,550,000	06/13/2032
037833-EL-0	APPLE INC		1.B FE	4,512,880	5,385,018	08/05/2061
037833-ER-7	APPLE INC		1.B FE	1,969,500	2,106,557	08/08/2062
097023-CV-5	BOEING CO/THE		2.C FE	56,312,580	57,000,000	05/01/2040
141781-BR-4	CARGILL INC		1.F FE	9,149,420	13,855,011	05/25/2051
20030N-CN-9	COMCAST CORP		1.G FE	308,542	501,404	10/15/2058
302635-AL-1	FS KKR CAPITAL CORP		2.C FE	46,991,441	48,878,305	07/15/2027
68389X-BZ-7	ORACLE CORP		2.B FE	38,432,063	48,677,540	03/25/2041
71531Q-AC-5	PS HOLDINGS INDEPENDENT VOTING		2.B FE	49,119,878	59,750,000	07/15/2032
96337R-AC-6	WHISTLER PIPELINE LLC		2.C FE	46,592,020	45,944,206	09/30/2034
03765H-AB-7	APOLLO MANAGEMENT HOLDIN		1.F FE	54,184,330	54,271,910	05/27/2026
03939A-AA-5	ARCH CAPITAL GROUP LTD		1.G FE	1,530,606	1,612,922	06/30/2050
0089999999 - ICO - Corporate Bonds (Unaffiliated)				411,233,410	456,817,840	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	98,144,746	109,407,748	09/30/2045
BGH7N0-JZ-8	TCFC PC LEASECO LP		1.D PL	99,177,018	135,822,759	11/05/2057
0129999999 - ICO - Single Entity Backed Obligations (Unaffiliated)				197,321,764	245,230,507	XXX
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Single Entity Backed Obligations (Affiliated)						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): SVO-Identified Bond Exchange Traded Funds - Fair Value						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): SVO-Identified Bond Exchange Traded Funds - Systematic Value						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Bonds Issued from SEC-Registered Business Development Corps,Closed End Funds & REITS (Affiliated)						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Bank Loans - Issued (Unaffiliated)						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Bank Loans - Issued (Affiliated)						
Issuer Credit Obligations (Schedule D, Part 1, Section 1 type): Bank Loans - Acquired (Unaffiliated)						
36261*-AC-2	GUIDED PRACTICE		3.B PL	1,043,403	1,043,403	11/24/2026
BGH6B3-MZ-3	LIFELONG PSI		5.B GI	1,212,480	1,212,480	10/20/2025
BGH70Y-8Z-1	WOMENS CARE		4.C FE	884,002	960,795	01/15/2028
BGH7D1-Q3-0	SWEETWATER SOUND		4.B FE	4,868,102	4,830,651	08/07/2028
BGH6CC-ME-9	ACQUIA INC		5.B GI	1,093,226	1,120,000	10/31/2025
0209999999 - ICO - Bank Loans - Acquired (Unaffiliated)				9,101,213	9,167,329	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)				822,426,637	936,208,223	XXX
0509999999 - ICO (Schedule D, Part 1, Section 1 type): Subotals Issuer Credit Obligations				822,426,637	936,208,223	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)						
38373V-T8-3	Government National Mortgage A		1.A	15,002	15,043	10/16/2042
1029999999 - ABS - Financial ABS - Self-Liquidating - Agency Commercial MBS - Guaranteed (Exempt from RBC)				15,002	15,043	XXX
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)						
35563P-BD-0	Freddie Mac - SCRT		1.A	30,062,142	36,121,861	08/25/2056
1039999999 - ABS - Financial ABS - Self-Liquidating - Agency Residential MBS - Not/Partially Guaranteed (Not Exempt from RBC)				30,062,142	36,121,861	XXX
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)						
24879A-AA-3	DNNMFH 3.98 06/01/2042		1.B FE	2,978,225	3,385,000	06/01/2042
3132XE-CP-4	Freddie Mac		1.A	45,970,455	51,783,358	03/01/2040
3138LJ-2G-4	Fannie Mae		1.A	29,946,700	35,039,099	07/01/2037
3140HR-6G-3	Fannie Mae		1.A	28,968,761	33,647,290	12/01/2048
3138LN-NH-0	Fannie Mae		1.A	29,463,930	30,970,854	06/01/2033
3138LN-NG-2	Fannie Mae		1.A	28,391,013	29,843,071	06/01/2033
1049999999 - ABS - Financial ABS - Self-Liquidating - Agency Commercial MBS - Not/Partially Guaranteed (Not Exempt from RBC)				165,719,083	184,668,672	XXX
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)						
01170R-JB-9	ALASKA HSG FIN CORP HOME MTG		1.B FE	1,716,360	2,000,000	12/01/2034
01170R-JC-7	ALASKA HSG FIN CORP HOME MTG		1.B FE	3,113,360	4,000,000	12/01/2039
03465G-AA-4	Angel Oak Mortgage Trust		1.A FE	3,031,417	2,955,733	10/25/2067
105933-AA-3	BRAVO RESIDENTIAL FUNDING TRUS		1.A FE	3,989,881	3,890,072	05/25/2062
1059999999 - ABS - Financial ABS - Self-Liquidating - Non-Agency Residential MBS (Unaffiliated)				11,851,018	12,845,805	XXX
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Affiliated)						
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)						
50184B-AC-2	Ladder Capital Commercial Mort		1.A FM	8,518,626	9,044,169	02/15/2036
929342-AB-9	WMRK Commercial Mortgage Trust		1.A FM	22,000,000	21,914,834	11/15/2035

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
1079999999 - ABS - Financial ABS - Self-Liquidating - Non-Agency Commercial MBS (Unaffiliated)				30,518,626	30,959,003	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	1,511,250	1,550,000	12/18/2037
03290A-AA-8	Anchorage Credit Funding Ltd.		1.A FE	32,862,292	34,000,000	07/27/2039
03290A-AJ-9	Anchorage Credit Funding Ltd.		1.A FE	14,952,080	16,000,000	07/27/2039
033295-AA-4	Anchorage Credit Funding Ltd.		1.A FE	17,305,344	18,000,000	01/21/2040
03329T-AG-9	Anchorage Credit Funding Ltd.		1.A FE	34,883,123	36,500,000	04/27/2039
03330E-AJ-3	Anchorage Credit Funding Ltd.		1.A FE	16,975,926	17,829,605	01/28/2039
03330P-AQ-2	Anchorage Credit Funding Ltd.		1.A FE	14,096,265	14,950,000	04/25/2036
03330P-AS-8	Anchorage Credit Funding Ltd.		1.A FE	3,124,316	3,250,000	04/25/2036
05493N-AG-7	BDS Ltd.		2.A FE	2,586,314	2,600,000	11/16/2038
055731-AG-8	BSPDF 2021-FL1 Issuer Ltd.		1.E FE	5,024,989	5,097,716	10/15/2036
055731-AJ-2	BSPDF 2021-FL1 Issuer Ltd.		1.F FE	5,883,210	6,000,000	10/15/2036
05591X-AG-6	BrightSpire Capital Inc.		1.E FE	8,468,703	8,500,000	08/19/2038
05591X-AJ-0	BrightSpire Capital Inc.		2.B FE	4,195,078	4,200,000	08/19/2038
055983-AE-0	BSPRT Issuer Ltd.		1.B FE	6,971,979	7,000,000	02/15/2037
055983-AJ-9	BSPRT Issuer Ltd.		1.E FE	10,908,678	11,000,000	02/15/2037
055984-AE-8	BSPRT Issuer Ltd.		1.A FE	24,039,192	23,783,478	07/15/2039
055984-AG-3	BSPRT Issuer Ltd.		1.C FE	4,996,870	4,954,640	07/15/2039
055984-AJ-7	BSPRT Issuer Ltd.		1.F FE	5,969,988	5,944,442	07/15/2039
05601H-AJ-3	BSPRT Issuer Ltd.		1.G FE	1,952,342	2,000,000	03/15/2036
05608X-AG-7	BXMT Ltd.		1.G FE	2,926,320	3,000,000	11/15/2037
072917-AE-7	BCRED MML CLO 2021-1 LLC		1.C FE	1,003,219	1,000,000	04/20/2035
072917-AG-2	BCRED MML CLO 2021-1 LLC		1.F FE	2,001,260	2,000,000	04/20/2035
103228-AE-2	Boyce Park CLO LLC		1.C FE	3,006,723	3,000,000	04/21/2035
103228-AJ-1	Boyce Park CLO LLC		1.F FE	5,504,048	5,500,000	04/21/2035
12434L-AA-2	BXMT Ltd.		1.A FE	165,444	164,759	02/18/2038
12434L-AG-9	BXMT Ltd.		1.G FE	1,795,040	1,812,824	02/18/2038
14310M-BA-4	Carlyle Global Market Strategi		1.A FE	5,014,665	4,959,827	04/17/2031
14310Q-AN-8	Carlyle Direct Lending CLO LLC		1.A FE	23,565,213	23,500,000	07/15/2036
15672Q-AE-7	Cerberus		1.G FE	7,008,358	7,000,000	04/15/2034
15674D-AA-2	Cerberus		1.A FE	23,079,442	23,000,000	01/15/2036
15674L-AE-6	Cerberus		1.E FE	3,153,200	3,150,000	04/22/2033
15674P-AA-5	Cerberus		1.A FE	1,002,440	977,740	07/23/2033
15674R-AG-8	Cerberus		1.E FE	2,504,345	2,479,457	09/22/2033
15675A-AA-7	Cerberus		1.A FE	15,304,382	15,250,000	03/22/2035
15675C-AA-3	Cerberus		1.A FE	25,344,006	25,166,102	09/13/2035
15675F-AA-6	Cerberus		1.A FE	36,342,728	36,250,000	04/15/2036
156945-AC-1	Cerberus		1.C FE	5,015,325	5,000,000	07/15/2036
30319Y-AG-3	FS Rialto Issuer Ltd.		1.G FE	497,781	500,000	05/16/2038
30319Y-AJ-7	FS Rialto Issuer Ltd.		2.B FE	1,996,202	2,000,000	05/16/2038
34706C-AC-3	Fortress CBO Investments Ltd.		1.A FE	27,170,134	27,300,000	02/23/2039
34706C-AE-9	Fortress CBO Investments Ltd.		1.D FE	12,149,419	12,258,000	02/23/2039
34961J-BC-7	Fortress Credit Opportunities		1.A FE	2,308,027	2,197,985	10/15/2033
34961J-BE-3	Fortress Credit Opportunities		1.C FE	14,708,996	14,650,000	10/15/2033
34961J-BG-8	Fortress Credit Opportunities		1.G FE	17,275,513	17,250,000	10/15/2033
34961J-BJ-2	Fortress Credit Opportunities		2.C FE	6,915,285	6,950,000	10/15/2033
381743-AE-3	Golub Capital Partners CLO Ltd.		1.E FE	4,003,336	4,000,000	08/05/2033
38174T-AE-6	Golub Capital Partners CLO Ltd.		1.E FE	129,894,830	130,000,000	08/25/2033
38178G-AA-8	Golub Capital Partners CLO Ltd.		1.A FE	15,034,995	14,697,488	08/26/2033
38178G-AC-4	Golub Capital Partners CLO Ltd.		1.C FE	2,859,565	2,850,000	08/26/2033
38178G-AE-0	Golub Capital Partners CLO Ltd.		1.F FE	3,152,111	3,150,000	08/26/2033
39809P-AG-0	Greystone Commercial Real Esta		1.G FE	1,975,896	2,000,000	07/15/2039
40170F-AA-4	GPIM..18-1		1.A FE	1,515,330	1,515,106	01/15/2031
40171D-BG-4	Guggenheim CLO 2019-1 Ltd.		1.F FE	8,017,808	8,000,000	10/15/2032
40171D-BJ-8	Guggenheim CLO 2019-1 Ltd.		2.C FE	4,014,372	4,100,000	10/15/2032
42704R-AA-9	HERA..21-FL1		1.A FE	616,887	610,833	02/18/2038
42704R-AG-6	HERA..21-FL1		1.E FE	984,502	1,000,000	02/18/2038
48250R-BN-5	KKR Financial CLO Ltd.		1.A FE	7,042,661	7,025,000	10/15/2030
48251B-AY-6	KKR Financial CLO Ltd.		1.C FE	2,006,480	1,914,887	10/20/2034
48275E-AE-6	KREF 2022-FI3 Ltd.		1.C FE	9,904,480	10,000,000	02/15/2039
48275R-AG-2	KREF 2021-FL2 Ltd.		1.G FE	4,961,575	5,000,000	02/15/2039
53946P-AJ-9	LoanCore 2022-CRE7 Issuer Ltd.		1.G FE	3,973,424	4,000,000	01/17/2037
53947X-AL-6	LoanCore 2021-CRE5 Issuer Ltd.		1.F FE	3,000,102	3,000,000	07/15/2036
53948H-AJ-5	LoanCore 2021-CRE6 Issuer Ltd.		2.B FE	6,000,258	6,000,000	11/15/2038
55284J-AE-9	MF1 Multifamily Housing Mortga		1.D FE	6,136,631	6,250,000	02/19/2037
55284J-AG-4	MF1 Multifamily Housing Mortga		1.F FE	6,374,700	6,500,000	02/19/2037
55285B-AC-9	MF1 Multifamily Housing Mortga		1.A FE	39,117,585	38,809,798	09/17/2037
55285B-AE-5	MF1 Multifamily Housing Mortga		1.D FE	7,997,624	7,967,334	09/19/2037
55285B-AG-0	MF1 Multifamily Housing Mortga		1.G FE	12,376,464	12,271,047	09/19/2037
55821U-AE-4	MADISON PARK FUNDING LTD.		1.F FE	1,503,417	1,500,000	04/19/2033
55821U-AG-9	MADISON PARK FUNDING LTD.		2.C FE	3,030,852	3,000,000	04/19/2033
64134J-AE-3	Neuberger Berman CLO Ltd.		1.F FE	1,002,272	1,000,000	04/15/2033
64134J-AG-8	Neuberger Berman CLO Ltd.		2.C FE	1,715,113	1,700,000	04/15/2033
65251P-BA-0	NewStar Arlington Senior Loan		1.A FE	5,246,752	5,216,859	04/25/2031
69120H-AA-0	Owl Rock CLO Ltd.		1.A FE	55,240,625	55,000,000	05/15/2035
69120H-AC-6	Owl Rock CLO Ltd.		1.C FE	5,034,905	5,000,000	05/15/2035
69121X-AA-4	Owl Rock CLO Ltd.		1.A FE	46,685,814	46,500,000	02/20/2036
701631-AC-7	Parliament CLO Ltd.		1.E FE	5,011,195	5,000,000	08/20/2032
76243N-AE-6	Rialto Real Estate Fund LP		1.D FE	1,498,658	1,500,000	01/19/2037
76243N-AG-1	Rialto Real Estate Fund LP		1.G FE	21,987,931	22,100,000	01/19/2037
85815C-AC-3	Steele Creek CLO Ltd.		1.A FE	5,004,905	5,000,000	04/15/2031
85816W-AE-4	Steele Creek CLO Ltd.		1.A FE	21,608,818	21,598,494	04/21/2031
92915U-AQ-7	Voya CLO Ltd.		2.B FE	5,308,228	5,250,000	06/07/2030
98955R-AF-6	Owl Rock CLO Ltd.		1.A FE	2,997,783	2,953,572	04/20/2033
69291W-AC-6	PFP LTD PFP..24-11		1.A FE	22,690,616	22,626,423	09/17/2039
000823-BA-1	ABPCI DIRECT LENDING FUND CLO		1.F FE	13,997,718	14,000,000	07/20/2037
000823-AW-4	ABPCI DIRECT LENDING FUND CLO		1.A FE	8,018,264	8,000,000	07/20/2037
38180J-AE-0	Golub Capital Partners CLO Ltd.		1.C FE	7,017,304	7,000,000	11/05/2037
30338W-AA-7	FS Rialto Issuer Ltd.		1.A FE	12,027,060	11,978,668	10/19/2039
69701N-AC-0	Palmer Square Loan Funding Ltd.		1.A FE	16,051,712	15,690,374	10/15/2030
30326M-AG-0	FS Rialto Issuer Ltd.		1.E FE	6,135,081	6,250,000	01/19/2039
53946P-AC-4	LoanCore 2022-CRE7 Issuer Ltd.		1.A FE	4,251,241	4,144,137	01/17/2037
76243N-AA-4	Rialto Real Estate Fund LP		1.A FE	2,962,276	2,946,769	01/19/2037
40390J-AJ-1	HGI CRE CLO Ltd.		2.B FE	1,038,933	1,050,000	09/19/2036
12434L-AJ-3	BXMT Ltd.		2.C FE	998,068	1,037,198	02/18/2038
42704R-AC-5	HERA..21-FL1		1.A FE	642,433	637,432	02/18/2038
59801W-AT-3	MidOcean Credit CLO		1.A FE	102,789	101,089	07/15/2029
1099999999 - ABS - Financial ABS - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)				1,023,237,828	1,027,919,080	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)						
23327C-AA-9	DLS ABS CAPITAL TRUST		1.B FE	34,608,135	39,000,000	02/20/2044
23327G-AA-0	DLS CAPITAL A TRUST		1.B FE	20,693,744	23,000,000	02/20/2044
24703P-AA-2	DELLWOOD AB 2008-1 DELL..08-1		1.B FE	24,216,829	27,000,000	01/20/2043
25521T-AA-1	DIV FINANCIAL SSNR FUNDING TRU		1.B FE	31,942,915	36,000,000	02/25/2044

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
25522A-AA-1	DIV FINANCIAL SSNR FUNDING TRU		1.B FE	35,086,447	39,000,000	02/25/2044
55356M-AA-3	MSF TRUST		1.B FE	52,639,131	55,000,000	11/17/2043
55356R-AA-2	MSF A-1 FL TRUST		1.B FE	32,734,959	35,000,000	11/20/2043
BGH7F7-TD-0	HARBOURVEST STRUCTURED SOLUTIO		1.G PL	2,197,945	2,202,349	09/15/2026
BGH7F7-VB-1	HARBOURVEST STRUCTURED SOLUTIO		1.G PL	1,778,948	1,796,917	09/15/2026
1119999999 - ABS - Self-Liquidating - Other Financial ABS - Self-Liquidating (Unaffiliated)				235,899,053	257,999,267	XXX
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Affiliated)						
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)						
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Not Self-Liquidating - Equity Backed Securities (Affiliated)						
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)						
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Financial Asset-Backed Securities - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Affiliated)						
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)						
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Affiliated)						
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)						
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Affiliated)						
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)						
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Affiliated)						
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Unaffiliated)						
12479M-AH-1	CBC INSURANCE REVENUE SECURITI		1.F FE	64,202,408	70,847,026	07/15/2046
87342R-AC-8	Taco Bell Funding LLC		2.B FE	78,514,369	78,263,856	05/25/2046
1739999999 - ABS - Non-Financial ABS - Full Analysis - Other Non-Financial ABS - Full Analysis (Unaffiliated)				142,716,776	149,110,882	XXX
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Affiliated)						
1889999999 - ICO (Schedule D, Part 1, Section 1 type): Subotal - Asset-Backed Securities (Unaffiliated)				1,640,019,528	1,699,639,613	XXX
1909999999 - ICO (Schedule D, Part 1, Section 1 type): Subtotals - Asset-Backed Securities				1,640,019,528	1,699,639,613	XXX
2009999999 - ICO (Schedule D, Part 1, Section 1 type): Total - Issuer Credit Obligations and Asset-Backed Securities				2,462,446,165	2,635,847,836	XXX
Stocks - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred						
Stocks - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred						
Stocks - Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred						
Stocks - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred						
Stocks - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded						
Stocks - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other						
Stocks - Common Stocks - Mutual Funds - Designation Assigned by SVO						
Stocks - Common Stocks - Mutual Funds - Designation Not Assigned by SVO						
Stocks - Common Stocks - Unit Investment Trusts - Designation Assigned by SVO						
Stocks - Common Stocks - Unit Investment Trusts - Designation Not Assigned by SVO						
Stocks - Common Stocks - Closed-End Funds - Designation Assigned by SVO						
Stocks - Common Stocks - Closed-End Funds - Designation Not Assigned by SVO						
Stocks - Common Stocks - Exchange Traded Funds						
Stocks - Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded						
Stocks - Common Stocks - Parent, Subsidiaries and Affiliates - Other						
Real Estate (Schedule A type)						
Mortgage Loans on Real Estate (Schedule B type)						
Other Invested Assets (Schedule BA type)						
Short-Term Invested Assets (Schedule DA type)						
Cash (Schedule E, Part 1 type)						
Cash Equivalents (Schedule E, Part 2 type)						
Other Assets						
9999999999 Totals				2,462,446,165	2,635,847,836	XXX

General Interrogatories:

1. Total activity for the year to date — Fair Value $ (20,533,234) — Book/Adjusted Carrying Value $ (18,554,582)
2. Average balance for the year to date — Fair Value $ 2,472,712,782 — Book/Adjusted Carrying Value $ 2,645,125,127

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	8,534,832		459,657,310	787,731,261	456,973,206	XXX
Bank of New York Mellon New York, NY					1,187,877	898,536	1,426,415	XXX
Bank of America New York, NY					12,107,179	9,041,556	21,852,974	XXX
Federal Home Loan Bank of Chicago Chicago, IL					2,018,940	2,683,282	2,581,691	XXX
Wells Fargo Sioux Falls, SD		0.024	203,460		(68,243,922)	(85,241,203)	(83,309,590)	XXX
0199998 Deposits in ..... depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories	XXX	XXX						XXX
0199999 Total Open Depositories	XXX	XXX	8,738,292		406,727,384	715,113,432	399,524,697	XXX
0399999 Total Cash on Deposit	XXX	XXX	8,738,292		406,727,384	715,113,432	399,524,697	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999 Total	XXX	XXX	8,738,292		406,727,384	715,113,432	399,524,697	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		07/01/2025	553,300,000		1,033,542
0019999999 - ICOs: U.S. Government Obligations (Exempt from RBC)						553,300,000		1,033,542
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	299,407,352		243,352
XXX	FED HOME LN DISCOUNT NT		06/24/2025		07/21/2025	274,360,869		222,994
XXX	FREDDIE MAC DISCOUNT NT		06/24/2025		07/11/2025	49,942,036		40,495
XXX	FANNIE DISCOUNT NOTE		06/12/2025		07/07/2025	299,789,809		628,809
0029999999 - ICOs: Other U.S. Government Obligations (Not Exempt from RBC)						1,073,396,006		1,222,257
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)						1,626,696,006		2,255,799
0509999999 - Issuer Credit Obligations: Total Issuer Credit Obligations						1,626,696,006		2,255,799
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)						1,626,696,006		2,255,799
8609999999 Total Cash Equivalents						1,626,696,006		2,255,799