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

QUARTERLY STATEMENT

AS OF SEPTEMBER 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	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 7 day of October, 2025

Heidi Lynn Coburn

NOTARIAL SEAL IOWA
HEIDI LYNN COBURN
Commission Number 226018
My Commission Expires
12-20-26

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	35,065,863,895		35,065,863,895	34,840,094,624
2. Stocks:				
2.1 Preferred stocks	400,045,802		400,045,802	467,487,414
2.2 Common stocks	2,163,383,301		2,163,383,301	1,385,635,543
3. Mortgage loans on real estate:				
3.1 First liens	1,626,263,457		1,626,263,457	1,921,747,095
3.2 Other than first liens	2,501,369		2,501,369	
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 ($ 542,391,463), cash equivalents ($ 1,708,131,750) and short-term investments ($ 144,579,933)	2,395,103,146		2,395,103,146	1,605,825,983
6. Contract loans (including $ premium notes)	269,450,099	241,641	269,208,457	243,348,914
7. Derivatives	812,299,352		812,299,352	683,985,815
8. Other invested assets	2,775,005,321		2,775,005,321	2,435,297,717
9. Receivables for securities	82,813,578		82,813,578	37,855,847
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				1,679,762
12. Subtotals, cash and invested assets (Lines 1 to 11)	45,592,729,320	241,641	45,592,487,678	43,632,919,333
13. Title plants less $ charged off (for Title insurers only)				
14. Investment income due and accrued	370,013,209		370,013,209	333,154,173
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	33,426,108	28,518,546	4,907,562	10,387,334
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	83,943,419		83,943,419	124,641,089
15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	17,265,978		17,265,978	14,060,431
16.2 Funds held by or deposited with reinsured companies	4,308,027		4,308,027	3,124,923
16.3 Other amounts receivable under reinsurance contracts	16,648,480		16,648,480	14,587,281
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	111,369,353		111,369,353	96,503,337
18.2 Net deferred tax asset	352,254,199	158,772,108	193,482,091	184,074,866
19. Guaranty funds receivable or on deposit	13,384,259		13,384,259	12,372,916
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	97,932		97,932	1,235,686
24. Health care ($) and other amounts receivable				
25. Aggregate write-ins for other-than-invested assets	141,156,848	8,209,874	132,946,974	9,686,392
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	46,736,597,130	195,742,169	46,540,854,961	44,436,747,760
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	46,736,597,130	195,742,169	46,540,854,961	44,436,747,760
DETAILS OF WRITE-INS				
1101. Receivable for central clearinghouse				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)				1,679,762
2501. Admitted Disallowed IMR	131,215,126	1,668,158	129,546,968	9,686,392
2502. Miscellaneous assets	9,941,722	6,541,716	3,400,006	
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	141,156,848	8,209,874	132,946,974	9,686,392

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 25,888,864,444 less $ included in Line 6.3 (including $ Modco Reserve)	25,888,864,444	25,711,318,948
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (including $ Modco Reserve)	295,262,137	272,160,887
4.	Contract claims:		
	4.1 Life	180,077,965	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	2,512,932	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 $ 40,092,534 ceded	40,092,534	77,039,880
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 988,285 , accident and health $ and deposit-type contract funds $	988,285	2,494,444
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	21,670,005	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	3,877,157	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	310,917	379,247
17.	Amounts withheld or retained by reporting entity as agent or trustee	838,174	883,218
18.	Amounts held for agents' account, including $ 829,225 agents' credit balances	829,225	320,845
19.	Remittances and items not allocated	34,175,839	45,676,416
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $ 1,898,630	1,898,630	
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	517,500,783	495,451,411
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 1,207,965,092) reinsurers	1,207,965,092	1,141,687,724
	24.04 Payable to parent, subsidiaries and affiliates	15,963,891	12,298,046
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	10,918,697,482	9,274,934,030
	24.08 Derivatives	204,608,299	170,921,483
	24.09 Payable for securities	144,810,942	12,515,790
	24.10 Payable for securities lending	2,404,447,000	2,483,197,000
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	2,155,773,015	2,057,040,076
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	44,041,164,748	41,966,540,976
27.	From Separate Accounts statement		
28.	Total liabilities (Lines 26 and 27)	44,041,164,748	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	129,546,968	9,686,392
35.	Unassigned funds (surplus)	1,054,152,115	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)	2,497,190,214	2,467,706,784
38.	Totals of Lines 29, 30 and 37	2,499,690,214	2,470,206,784
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	46,540,854,961	44,436,747,760
	DETAILS OF WRITE-INS		
2501.	FHLB advances	1,526,357,000	1,526,357,000
2502.	Derivative collateral liability	608,856,068	510,468,293
2503.	Abandoned property	12,760,083	11,797,677
2598.	Summary of remaining write-ins for Line 25 from overflow page	7,799,865	8,417,106
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	2,155,773,015	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	129,546,968	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)	129,546,968	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	2,129,943,995	2,676,510,323	3,500,237,260
2.	Considerations for supplementary contracts with life contingencies	5,089,025	3,935,120	5,283,725
3.	Net investment income	1,418,014,969	1,431,728,662	2,041,197,771
4.	Amortization of Interest Maintenance Reserve (IMR)	(4,208,152)	(7,919,480)	(8,747,139)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	399,826,153	542,939,075	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	40,180,862	7,935,502	14,161,935
9.	Totals (Lines 1 to 8.3)	3,988,846,851	4,655,129,201	6,250,200,222
10.	Death benefits	169,848,734	165,872,155	221,230,744
11.	Matured endowments (excluding guaranteed annual pure endowments)	260,047	113,793	171,150
12.	Annuity benefits	254,426,210	244,533,561	325,434,895
13.	Disability benefits and benefits under accident and health contracts	442,993	399,039	596,006
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	1,885,951,606	2,190,932,266	2,888,165,394
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	14,196,925	6,616,059	10,424,411
18.	Payments on supplementary contracts with life contingencies	5,027,661	4,968,791	6,703,317
19.	Increase in aggregate reserves for life and accident and health contracts	177,544,736	602,533,968	776,188,177
20.	Totals (Lines 10 to 19)	2,507,698,911	3,215,969,632	4,228,914,093
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	568,889,956	638,694,013	857,741,216
22.	Commissions and expense allowances on reinsurance assumed	(1,849)	34,191	71,813
23.	General insurance expenses and fraternal expenses	212,383,249	191,015,715	262,036,395
24.	Insurance taxes, licenses and fees, excluding federal income taxes	27,934,493	27,150,247	35,088,831
25.	Increase in loading on deferred and uncollected premiums	17,283,046	(2,018,407)	(3,664,046)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	389,692,639	283,772,270	432,305,354
28.	Totals (Lines 20 to 27)	3,723,880,445	4,354,617,661	5,812,493,656
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	264,966,406	300,511,541	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)	264,966,406	300,511,541	437,706,565
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	53,140,475	66,529,013	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)	211,825,931	233,982,528	363,209,292
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (250,146) (excluding taxes of $ (34,877,567) transferred to the IMR)	(66,757,101)	(22,830,598)	(758,217)
35.	Net income (Line 33 plus Line 34)	145,068,830	211,151,930	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)	145,068,830	211,151,930	362,451,075
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (10,919,812)	(46,962,508)	23,647,305	(11,694,583)
39.	Change in net unrealized foreign exchange capital gain (loss)	3,334,453	1,800,748	758,492
40.	Change in net deferred income tax	7,205,768	18,546,229	(1,085,620)
41.	Change in nonadmitted assets	(12,085,004)	(9,858,652)	(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	(22,049,372)	(79,256,218)	(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	72,992,079	16,440,098	11,197,663
52.	Dividends to stockholders	(118,020,814)	(70,000,000)	(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)	29,483,430	367,471,441	429,272,209
55.	Capital and surplus as of statement date (Lines 36 + 54)	2,499,690,214	2,408,406,015	2,470,206,784
	DETAILS OF WRITE-INS			
08.301.	Experience refund on reinsurance ceded	39,292,093	6,963,972	12,849,613
08.302.	Miscellaneous income	688,002	757,267	1,024,019
08.303.	Investment income - funds withheld coinsurance assumed	224,625	221,534	297,950
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(23,858)	(7,272)	(9,648)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	40,180,862	7,935,502	14,161,935
2701.	Funds withheld coinsurance-ceded	382,691,915	270,789,558	414,744,849
2702.	Transfer to IMR - MVA	13,618,130	12,661,415	17,371,246
2703.	Transfer to IMR - ceded	(6,617,406)	321,297	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)	389,692,639	283,772,270	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	2,159,929,959	2,676,270,678	3,496,890,319
2. Net investment income	1,310,242,111	1,330,824,453	1,916,260,606
3. Miscellaneous income	733,022,589	593,384,776	804,395,811
4. Total (Lines 1 to 3)	4,203,194,659	4,600,479,907	6,217,546,736
5. Benefit and loss related payments	2,331,894,112	2,628,748,764	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	1,192,043,045	1,145,485,416	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	19,000,000	57,000,000
10. Total (Lines 5 through 9)	3,556,815,935	3,793,234,180	5,075,569,579
11. Net cash from operations (Line 4 minus Line 10)	646,378,725	807,245,727	1,141,977,157
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	5,010,510,898	1,954,195,830	2,349,736,174
12.2 Stocks	69,537,576	111,846,141	146,621,798
12.3 Mortgage loans	372,894,725	190,227,898	353,932,134
12.4 Real estate	11,304,570		
12.5 Other invested assets	253,444,092	114,472,916	154,783,920
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(16,364)		
12.7 Miscellaneous proceeds	133,974,914	18,644,528	1,586,964
12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,851,650,412	2,389,387,314	3,006,660,990
13. Cost of investments acquired (long-term only):			
13.1 Bonds	5,772,951,078	3,495,278,091	5,450,453,751
13.2 Stocks	792,497,631	592,570,370	874,986,575
13.3 Mortgage loans	134,087,274	224,315,030	396,435,026
13.4 Real estate			
13.5 Other invested assets	226,206,914	174,057,952	224,395,533
13.6 Miscellaneous applications	177,346,241	151,281,610	266,873,051
13.7 Total investments acquired (Lines 13.1 to 13.6)	7,103,089,138	4,637,503,053	7,213,143,936
14. Net increase/(decrease) in contract loans and premium notes	25,859,544	36,323,278	49,495,212
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,277,298,269)	(2,284,439,017)	(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			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	14,870,419	(20,432,127)	22,391,966
16.5 Dividends to stockholders	95,000,000	70,000,000	70,000,000
16.6 Other cash provided (applied)	1,500,326,289	2,927,070,393	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)	1,420,196,708	3,091,638,265	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)	789,277,163	1,614,444,975	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)	2,395,103,146	2,646,670,273	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)	(22,837,739)	(170,836,000)
20.0002. Exchanges and asset in kind trades - bonds acquired (investing)	110,351,000	22,837,739	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)	(29,585,646)		(43,767,735)
20.0007. Capitalized interest (investing)	29,585,646		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)	(194,093,761)		(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)	194,093,761		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)	(3,020,814)		
20.0023. Contribution to parent - other invested asset proceeds (investing)	(20,000,000)		
20.0024. Contribution to parent - dividend to stockholders (financing)	23,020,814		
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	887,051,927	761,959,951	1,016,789,386
2. Group life	11,618,096	12,453,283	16,370,625
3. Individual annuities	4,025,722,789	5,268,855,411	6,997,289,988
4. Group annuities	1,555,893	3,252,389	3,631,486
5. Accident & health	1,452	1,758	4,066
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	4,925,950,157	6,046,522,792	8,034,085,551
9. Deposit-type contracts	39,427,555	19,463,788	70,204,329
10. Total (Lines 8 and 9)	4,965,377,711	6,065,986,579	8,104,289,880

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

1. Iowa Administrative Code 191 – Chapter 97, "Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve" ("IAC 191-97"). This prescribed practice allows insurance companies domiciled in Iowa to account for eligible derivative assets at amortized cost, if the insurance company can demonstrate they meet the criteria for an economic hedge. Eligible derivative assets include call or put options that are purchased to hedge the growth in interest credited to an indexed product as a direct result of changes in the related external index or indices, or call or put options that are written to offset all or a portion of a purchased call or put option. Other derivative instruments such as index futures, swaps and swaptions that may be used to hedge the growth in interest credited to the policy as a direct result of changes in the related indices would still be accounted for at fair value since an amortized cost for those instruments does not exist. IAC 191-97 also prescribes that insurance companies determine indexed annuity reserve calculations based on the Guideline 35 Reserve assuming the fair value of the call option(s) associated with the current index term is zero, regardless of the observable market for such option(s). At the conclusion of the index term, credited interest is reflected in the reserve as realized, based on actual index performance. This prescribed accounting practice must be applied to both the indexed reserves and the call/put options used to hedge indexed insurance products. The impact of applying this prescribed practice decreased the Company's statutory net income for the nine months ended September 30, 2025 by $154,164,970 and the cumulative effect on Capital and Surplus at September 30, 2025 was a decrease of $354,023,630. 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 September 30, 2025 is $26,689,417 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 $380,713,047 would have been established as of September 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 nine months ended September 30, 2025 and there was no cumulative impact on the Capital and Surplus at September 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 nine months ended September 30, 2025 by $4,024,812 and the cumulative effect on Capital and Surplus at September 30, 2025 was an increase of $50,918,425. 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	$ 145,068,830	$ 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	$ (154,164,970)	$ (43,706,731)
Deferral of 2012 annuity mortality table	51,00	4	19	$ (4,024,812)	$ (807,784)
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 303,258,612	$ 406,965,590
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,499,690,214	$ 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	$ (354,023,630)	$ (199,858,660)
Deferral of 2012 annuity mortality table	51,00	3	1	$ 50,918,425	$ 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	$ 2,802,795,419	$ 2,615,122,207

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

No change.

C. Accounting Policy

No change.

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

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

As a result of the adoption of the new guidance, the Company identified debt securities with an aggregate book adjusted carrying value of $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 September 30, 2025 is $30,102,911, including $12,714,023 of unamortized admitted goodwill. Admitted goodwill is 42% of the carrying value of the Company's investment in BLIC. In 2025, BLIC's legal name changed to Lantern Insurance Company.

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 $19,114,374 at September 30, 2025.

(6) The average recorded investment in impaired loans was $39,375,031 for the period ended September 30, 2025.

(7) Allowance for Credit Losses:

		Current Year	Prior Year
a.	Balance at beginning of period	$ 8,880,889	$ 6,092,137
b.	Additions charged to operations	$ 10,233,485	$ 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)	$ 19,114,374	$ 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	$ 17,191,982	$
(2)	The realized capital losses related to these loans	$ 43,941,334	$
(3)	Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$	$

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

C. Reverse Mortgages

No change.

D. Asset-Backed Securities

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

(2)
The 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	$ 1,225,077	$ 408,925	$	$ 816,152
i.	Total 3rd Quarter (g+h)	$ 1,225,077	$ 408,925	$	$ 816,152
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)		$ 1,687,223	$	

(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	22,649,906	22,353,907	06/30/2025
643821-AB-7	1,225,077	756,049	408,925	819,351	843,467	09/30/2025
Total	XXX	XXX	$ 1,687,223	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	$ 7,860,860
2.	12 Months or Longer	$ 513,455,376

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

1.	Less than 12 Months	$ 759,701,865
2.	12 Months or Longer	$ 6,076,451,422

(5) The Company continues to review payment performance, delinquency rates, and credit enhancements within the security structures and monitored the credit ratings of all its loan-backed security holdings. The Company performs various stress tests on the cash flow projections for loan-backed securities and in situations where it is determined the projected cash flows cannot support the contractual amounts due to the Company, other-than-temporary impairment is recognized. The Company recognized $1,687,223 of other-than-temporary impairments on loan-backed securities during 2025. In situations where the projected cash flows indicated the Company will receive the amounts it is contractually due and the Company has the

intent and ability to hold the securities until recovery of its amortized cost, an other-than-temporary impairment is not recognized.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

The program results in a marginal increase in credit and liquidity risks. The majority of the repurchase agreements are evergreen and allow the company the option to extend the agreements on pre-arranged terms which mitigates 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	YES	
b. Tri-Party (YES/NO)	YES	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	68,000,000	
2. Overnight	78,750,000	180,000,000	70,000,000	
3. 2 Days to 1 Week	38,750,000	180,000,000	70,000,000	
4. > 1 Week to 1 Month	78,750,000	230,000,000	95,000,000	
5. > 1 Month to 3 Months	175,000,000	255,000,000	202,000,000	
6. > 3 Months to 1 Year	718,000,000	640,000,000	640,000,000	
7. > 1 Year	1,952,447,000	1,694,447,000	1,744,447,000	
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			90,000,000	
5. > 1 Month to 3 Months	175,000,000	95,000,000	62,000,000	
6. > 3 Months to 1 Year	588,000,000	640,000,000	581,900,000	
7. > 1 Year	1,641,447,000	1,694,447,000	1,670,547,000	

(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	2,879,894,065	
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	2,786,375,997	

(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		551,151,954	461,793,673	
b. ICO – FV		471,108,214	426,673,224	
c. ABS – BACV		1,997,025,076		
d. ABS – FV		1,888,594,559		
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		2,548,177,030	461,793,673	
q. Total Assets – FV		2,359,702,773	426,673,224	

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	2,889,447,000	
2. Securities (FV)				
b. Ending Balance				
1. Cash	2,443,197,000	2,462,447,000	2,404,447,000	
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	2,404,447,000			
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)	2,404,447,000				

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	
b. 30 Days or Less	90,000,000
c. 31 to 90 Days	62,000,000
d. > 90 Days	2,252,447,000

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

	AMORTIZED COST	FAIR VALUE
a. 30 Days or Less	1,212,480	1,212,480
b. 31 to 60 Days	1,120,000	1,098,263
c. 61 to 90 Days	38,880,000	39,072,456
d. 91 to 120 Days		
e. 121 to 180 Days		
f. 181 to 365 Days	54,269,178	54,213,416
g. 1 to 2 Years	40,455,307	41,012,524
h. 2 to 3 Years	255,799,606	259,701,853
i. > 3 Years	2,158,540,027	2,008,136,063

(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	2,889,447,000	
2. Securities Collateral (FV)				
b. Ending Balance				
1. Cash (Collateral – All)	2,443,197,000	2,462,447,000	2,404,447,000	
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	3,009,970,702				3,009,970,702	3,017,599,326	(7,628,624)
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)	2,500,521,174				2,500,521,174	2,528,958,814	(28,437,640)
m. Pledged as collateral not captured in other categories	11,648,205				11,648,205	11,086,980	561,225
n. Other restricted assets							
o. Total Restricted Assets (Sum of a through n)	$ 5,602,063,260	$	$	$	$ 5,602,063,260	$ 5,637,568,299	$ (35,505,039)

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

Restricted Asset Category	Current Year 8 Total Nonadmitted Restricted	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		3,009,970,702	6.4	6.5
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)		2,500,521,174	5.4	5.4
m. Pledged as collateral not captured in other categories		11,648,205	0.0	0.0
n. Other restricted assets				
o. Total Restricted Assets (Sum of a through n)	$	$ 5,602,063,260	12.0 %	12.0 %

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

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

Description of Assets	Gross (Admitted & Nonadmitted) Restricted, 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	$ 11,648,205	$	$	$	$ 11,648,205	$ 11,086,980	$ 561,225	$ 11,648,205	0.0 %	0.0 %
Total (c)	$ 11,648,205	$	$	$	$ 11,648,205	$ 11,086,980	$ 561,225	$ 11,648,205	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	$ 3,058,829	$ 5,771,415	$ 3,033,849	$ 4,994,284
(2) ABS – AC	1	1	1,282,081	1,314,078	1,074,628	1,067,452
(3) Preferred Stock – AC						
(4) Preferred Stock – FV						
(5) Total (1+2+3+4)	9	10	$ 4,340,910	$ 7,085,493	$ 4,108,477	$ 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	18	
(2) Aggregate Amount of Investment Income	888,882	

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	92,844,774	92,844,774	
(9) Other Qualifying Investments			
a. Affiliated			
b. Unaffiliated			
(10) Collateral Does not Qualify as an Investment			
a. Affiliated			
b. Unaffiliated			
(11) Total	92,844,774	92,844,774	

* 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	$ 370,013,209
2. Nonadmitted	$
3. Admitted	$ 370,013,209

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	$ 110,649,849

8. Derivative Instruments

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

(1) The Company utilizes foreign currency forwards and has utilized interest rate swaps to manage various exposures applicable to its investments and to better match the characteristics of the Company's liabilities. At September 30, 2025, the Company had foreign currency forwards with a fair value of $(55,682) and carrying value of $(55,682).

The Company utilizes financial options to hedge certain indexed liabilities. At September 30, 2025, the Company had financial options with a fair value of $1,222,943,522 and carrying value of $590,039,990.

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 September 30, 2025, the Company had financial futures with a carrying value of $17,706,744.

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

On July 4, 2025, the United States government enacted the One Big Beautiful Bill Act of 2025 (the 'Act'). The Company evaluated the income-tax effects of the Act and determined that its impact was not material to its financial statements.

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

A. Nature of the Relationship Involved

No change.

B. Detail of Transactions

The Company paid dividends to the parent company, Sammons Financial Group, Inc. ("SFG") of $95,000,000 during the nine months ended September 30, 2025.

The Company distributed an investment and accrued interest of $23,020,814 to its parent during the nine months ended September 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	$ 1,338,154,076	$ 1,338,154,076	$
Stone Roots N Trust	100.0	$ 571,170,510	$ 571,170,510	$
Ton Roots N Trust	100.0	$ 99,995,048	$ 99,995,048	$
Total SSAP No. 97 8b(iii) Entities	XXX	$ 2,009,319,634	$ 2,009,319,634	$

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 $1,901,423,196. 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	1,901,423,196	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)	2,288,804,721	2,500,521,174	1,526,357,000
2. Current Year General Account Total Collateral Pledged	2,288,804,721	2,500,521,174	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)	2,436,734,939	2,716,838,049	1,526,357,000
2. Current Year General Account Maximum Collateral Pledged	2,436,734,939	2,716,838,049	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	2	3	4

		Total 2+3	General Account	Separate Account	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 paid dividends to the parent company, Sammons Financial Group, Inc. ("SFG") of $95,000,000 during the nine months ended September 30, 2025.

The Company distributed an investment and accrued interest of $23,020,814 to its parent during the nine months ended September 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 September 30, 2025 the Company had outstanding capital commitments to limited partnerships of $431,705,534. At September 30, 2025 the Company had a $2,020,615 decrease in capital commitments to limited partnerships from prior year end.

B. Assessments

No change.

C. Gain Contingencies

No change.

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

No change.

E. Joint and Several Liabilities

No change.

F. All Other Contingencies

No change.

15. Leases

A. Lessee Operating Lease

No change.

B. Lessor Leases

No change.

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

No change.

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

A. Transfers of Receivables Reported as Sales

No change.

B. Transfer and Servicing of Financial Assets

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

C. Wash Sales

No change.

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

No change.

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

No change.

20. Fair Value Measurements

A. Assets and Liabilities Measured at Fair Value

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

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds - industrial & misc	$	$	$ 2,331,282	$	$ 2,331,282
Preferred stocks	$	$ 236,785,387	$ 1,360,622	$	$ 238,146,009
Common stocks - unaffiliated	$ 45,239,065	$ 78,686,100	$ 35,591	$	$ 123,960,756
Derivatives - futures	$ 17,706,744	$	$	$	$ 17,706,744
Other Invested Assets	$	$ 42,249,231	$ 236,551,808	$	$ 278,801,039
Derivatives - foreign exchange contracts	$	$ 324,350	$	$	$ 324,350
Total assets at fair value/NAV	$ 62,945,809	$ 358,045,068	$ 240,279,303	$	$ 661,270,180
b. Liabilities at fair value					
Derivatives - foreign exchange contracts	$	$ 380,032	$	$	$ 380,032
Total liabilities at fair value	$	$ 380,032	$	$	$ 380,032

(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	18,280	2,327,440			(14,438)					2,331,282
Preferred stocks	2,749,533				(1,388,911)					1,360,622
Common stocks - unaffiliated	34,828				763					35,591
Other Invested Assets	235,878,988				672,821					236,551,809
Total Assets	238,681,628	2,327,440			(729,765)					240,279,303

(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	$ 33,150,703,039	$ 35,065,863,896	$	$ 29,057,606,157	$ 4,093,096,882	$	$
Preferred stocks	$ 370,132,002	$ 400,045,802	$	$ 368,771,381	$ 1,360,622	$	$
Common stocks - unaffiliated	$ 123,960,756	$ 123,960,756	$ 45,239,065	$ 78,686,100	$ 35,591	$	$
Mortgage loans	$ 1,605,940,873	$ 1,628,764,826	$	$ 1,605,940,873	$	$	$
Cash and short terms	$ 2,395,332,808	$ 2,395,103,146	$ 542,391,463	$ 1,834,735,133	$ 18,206,212	$	$
Contract loans	$ 269,208,457	$ 269,208,457	$	$ 269,208,457	$	$	$
Derivative instruments	$ 2,038,125,254	$ 812,299,352	$ 17,706,744	$ 2,020,418,510	$	$	$
Other Invested Assets	$ 945,860,411	$ 972,310,135	$	$ 451,545,286	$ 494,315,125	$	$ 1,016,308
Liabilities for future policy benefits	$ 298,758,227	$ 295,262,137	$	$	$ 298,758,227	$	$
Repurchase agreements, other borrowings and collateral on derivative instruments	$ 4,539,701,890	$ 4,539,660,068	$ 608,856,068	$ 3,930,845,822	$	$	$
Derivative instruments	$ 797,530,670	$ 204,608,299	$	$ 797,530,670	$	$	$

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other invested assets	$ 1,016,308			This represents the remaining amortized amount of Tax Credits as of 9/30/2025. 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
$ 131,215,126	$ 131,215,126	$	$

(2) Negative (disallowed) IMR admitted

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 129,546,968	$ 129,546,968	$	$

(3) Calculated adjusted capital and surplus

	Total
a. Prior Period General Account Capital & Surplus From Prior Period SAP Financials	$ 2,449,919,134
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))	$ 2,232,418,557

(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	5.8 %

(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	$	$ 2,437,044
2. Fair Value Derivative Gains & Losses Realized to IMR – Added in Current Period	$	$ 51,199
3. Fair Value Derivative Gains & Losses Amortized Over Current Period	$	$ 820,085
4. Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Current Period Total (1+2-3)	$	$ 1,668,158

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 November 14, 2025.

23. Reinsurance

A. Ceded Reinsurance Report

Section 3 – Ceded Reinsurance Report – Part B

(2) During the quarter, the Company entered into three reinsurance transactions that are all consistent with the Company's reinsurance strategy and do not otherwise materially affect the Company's risk profile or statutory accounting position.

The Company entered into a Funds Withheld Coinsurance treaty with Partner Reinsurance Europe SE, effective July 1, 2025, covering term life insurance business written through June 30, 2025.

The Company entered into a Stop Loss Reinsurance Agreement with Midland National Life Insurance Company, effective July 1, 2025, under which the Company cedes risk on certain term life insurance policies.

The Company entered into a Stop Loss Reinsurance Agreement with Midland National Life Insurance Company, effective July 1, 2025 under which the Company assumes risk on certain term life insurance policies.

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 (3), new entity formed or acquired (19), change in ownership (10).

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, LLC	Minneapolis, MN				YES
Wealthcare Capital Management LLC	Dover, DE				YES
Wealthcare Advisory Partners, LLC	Dover, DE				YES
Wealthcare Capital Partners LLC	Dover, DE				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).

GENERAL INTERROGATORIES

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).

.....

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.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 452,235,000

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	$ 2,039,422,545
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	$ 2,039,422,545
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	$.....2,404,447,055
16.2	Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$.....2,550,276,598
16.3	Total payable for securities lending reported on the liability page	$.....2,404,447,000

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
Goldman Sachs Asset Management LP	U
Blackstone Asset Based Finance Advisors LP	U
KKR Credit Advisors (US) LLC	U
Ellington Global Asset Management, 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.

GENERAL INTERROGATORIES

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
321109	Sammons Financial Group Asset Management		Securities Exchange Commissions	DS
137432	Guggenheim Partners Investment Management, LLC	549300XWQLVNUK615E79	Securities Exchange Commissions	DS
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
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
141772	Ellington Global Asset Management, LLC	549300JEQZ8UWFFYP055	Securities Exchange Commissions	NO

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

18.2 If no, list exceptions:

.....

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	$ 1,588,666,759
1.14	Total Mortgages in Good Standing	$ 1,588,666,759
1.2	Long-Term Mortgages in Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	$
1.3	Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	$
1.32	Residential Mortgages	$
1.33	Commercial Mortgages	$ 40,098,067
1.34	Total Mortgages with Interest Overdue more than Three Months	$ 40,098,067
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)	$ 1,628,764,826
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
66044	46-0164570	07/01/2025	LIFE AND ANNUITY AFFILIATES Midland Natl Life Ins Co	IA	OTH/I	OL	Authorized		
		07/01/2025	LIFE AND ANNUITY NON-AFFILIATES Partner Reinsurance Europe SE	IRL	COFW/I	OL	Reciprocal Jurisdiction		
			ACCIDENT AND HEALTH AFFILIATES						
			ACCIDENT AND HEALTH NON-AFFILIATES						

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	6,688,666	42,299,469			48,988,135	549,356
2. Alaska AK	L	671,786	1,644,046			2,315,831	
3. Arizona AZ	L	20,959,044	141,818,337			162,777,381	1,220,551
4. Arkansas AR	L	5,328,941	20,284,257			25,613,198	329,303
5. California CA	L	102,654,064	563,509,944			666,164,009	2,249,282
6. Colorado CO	L	15,275,715	86,330,108			101,605,822	729,084
7. Connecticut CT	L	8,018,776	44,186,208	17		52,205,000	52,081
8. Delaware DE	L	86,671,998	9,247,352			95,919,349	392,923
9. District of Columbia DC	L	877,365	6,699,482			7,576,847	115,000
10. Florida FL	L	71,110,554	481,813,829	25		552,924,407	1,964,705
11. Georgia GA	L	36,664,603	83,271,588			119,936,191	736,261
12. Hawaii HI	L	5,906,814	23,901,802			29,808,615	
13. Idaho ID	L	4,472,942	21,227,997			25,700,939	52,041
14. Illinois IL	L	29,362,094	140,457,436	118		169,819,648	1,787,750
15. Indiana IN	L	12,980,208	63,899,916	10		76,880,133	664,645
16. Iowa IA	L	12,156,270	41,943,483	58		54,099,811	468,312
17. Kansas KS	L	7,699,589	43,308,692	8		51,008,290	1,593,049
18. Kentucky KY	L	6,567,151	25,095,993			31,663,144	343,032
19. Louisiana LA	L	6,337,834	35,234,748	4		41,572,586	
20. Maine ME	L	1,754,423	17,391,730	122		19,146,275	60,000
21. Maryland MD	L	15,772,838	101,244,893			117,017,731	301,064
22. Massachusetts MA	L	21,481,879	74,271,407	68		95,753,354	1,157,207
23. Michigan MI	L	24,609,471	137,636,956			162,246,426	1,069,922
24. Minnesota MN	L	22,450,533	49,771,569			72,222,102	743,178
25. Mississippi MS	L	3,746,778	18,971,984			22,718,762	40,000
26. Missouri MO	L	12,370,907	70,970,010			83,340,917	153,207
27. Montana MT	L	1,982,714	4,074,088			6,056,801	1,272,354
28. Nebraska NE	L	4,808,395	48,416,802			53,225,197	200,615
29. Nevada NV	L	7,405,578	42,032,197			49,437,775	85,000
30. New Hampshire NH	L	3,261,127	16,107,555	142		19,368,824	236,689
31. New Jersey NJ	L	31,193,792	94,216,936	249		125,410,976	1,198,231
32. New Mexico NM	L	2,677,981	21,329,191			24,007,173	1,590,603
33. New York NY	N						
34. North Carolina NC	L	28,691,545	148,078,250			176,769,795	1,175,129
35. North Dakota ND	L	3,993,447	4,932,622			8,926,069	
36. Ohio OH	L	21,577,893	220,840,193	9		242,418,095	2,353,991
37. Oklahoma OK	L	9,805,904	37,106,571			46,912,475	208,039
38. Oregon OR	L	6,104,722	28,113,173	7		34,217,902	310,532
39. Pennsylvania PA	L	28,689,202	137,492,352	468		166,182,022	906,461
40. Rhode Island RI	L	2,052,432	15,216,833			17,269,265	
41. South Carolina SC	L	16,156,400	74,835,261			90,991,661	156,895
42. South Dakota SD	L	2,956,284	9,928,208	15		12,884,507	47,777
43. Tennessee TN	L	14,714,812	77,520,450	11		92,235,274	678,965
44. Texas TX	L	87,447,486	323,907,292	(15)		411,354,763	8,232,648
45. Utah UT	L	14,959,602	80,856,136			95,815,737	198,466
46. Vermont VT	L	845,482	1,422,275	129		2,267,885	
47. Virginia VA	L	23,016,574	103,436,530	7		126,453,111	120,222
48. Washington WA	L	19,540,842	106,821,834			126,362,676	1,777,689
49. West Virginia WV	L	9,256,232	7,344,655			16,600,887	
50. Wisconsin WI	L	12,691,183	71,138,883			83,830,066	1,685,295
51. Wyoming WY	L	912,532	5,668,523			6,581,055	220,000
52. American Samoa AS	N	863				863	
53. Guam GU	N	11,174				11,174	
54. Puerto Rico PR	L	54,571				54,571	
55. U.S. Virgin Islands VI	N	28,797	7,000			35,797	
56. Northern Mariana Islands MP	N	318				318	
57. Canada CAN	N	3,245				3,245	
58. Aggregate Other Alien OT	XXX	723,956	1,636			725,592	
59. Subtotal	XXX	898,156,324	4,027,278,682	1,452		4,925,436,457	39,427,555
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	513,699				513,699	
94. Aggregate other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	898,670,023	4,027,278,682	1,452		4,925,950,157	39,427,555
96. Plus Reinsurance Assumed	XXX	4,830,282	191,871			5,022,153	
97. Totals (All Business)	XXX	903,500,305	4,027,470,553	1,452		4,930,972,309	39,427,555
98. Less Reinsurance Ceded	XXX	567,585,595	2,204,063,550	1,452		2,771,650,596	
99. Totals (All Business) less Reinsurance Ceded	XXX	335,914,711	1,823,407,003			2,159,321,714	39,427,555
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	723,956	1,636			725,592	
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	723,956	1,636			725,592	
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	33-1682094			
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	33-2059506			
Sammons Financial Group Asset Management, LLC	87-3758037			
Sammons Financial Group Wealth Management Holdings, LLC	93-3783407			
Wealthcare Parent Inc.	87-4115944			
Wealthcare LLC	36-4894849			
Wealthcare Partners, LLC	92-1873071			
Wealthcare Parent Holdings LLC	87-4142467			
Wealthcare Capital Partners LLC	35-2607980			
Wealthcare Advisory Partners LLC	61-1768371			
Wealthcare Capital Management LLC	36-4776378			
Wealthcare Capital Management IP, LLC	36-4776378			
Financeware Technologies, LLC	36-4776378			
Beacon Capital Management, Inc.	31-1720376			
Astor Investment Management LLC	61-1724789			
Northrock Financial Services, LLC	93-4164280			
Northrock Partners Holdco, LLC	93-3934378			
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.				

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 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.				
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				

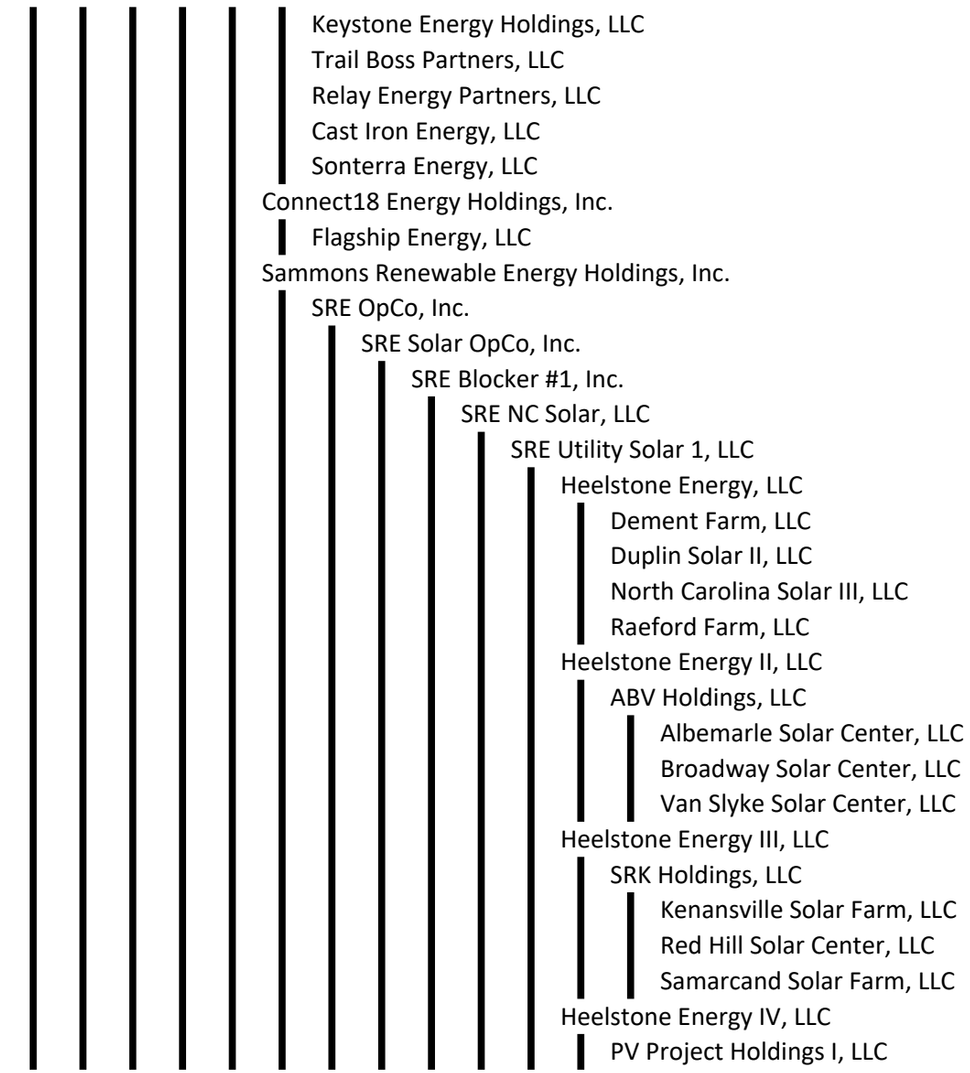
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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				
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.				
SII TWC Holding Company, Inc.				
550 Capital, Inc.				
Elevare Energy, 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
Keystone Energy Holdings, LLC				
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				
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				

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
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				
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				

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
Columbia Mountains Power LP				
SRE Blocker #4, Inc.				
Sammons Equity Alliance, Inc.				
Sammons Capital, Inc.				
Nextgen Re Holdings, LLC				
Neworld Energy Investor LLC				
Neworld.Energy Holdings, LLC				
Neworld.Energy LLC				
Enterhealth, LLC				
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				

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
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				
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				

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
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				
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				

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 Historic, Inc.				
Albion Music Row, LLC				
Albion Music Row II, LLC				
Albion Lawrenceville, LLC				
Albion Des Peres, LLC				
AK Des Peres Manager, LLC				
Barn Owl I, LLC				
JLB Chapman LP				
VGH/Dallas LLC				
CCI/HTC, Inc.				
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				

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
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				
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				

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
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				
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				

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 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				
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				

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
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				
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 Industrial – CHI 2748 Grant Avenue Investor LLC				
2748 Grant Avenue Venture, LLC				
2748 Grant Avenue, L.L.C.				
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				

STATEMENT AS OF SEPTEMBER 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
KV Desert View Apartments, LLC				
CCI MFH - KV Vera Sanford Investor LLC				
KV Vera Sanford Holdings, LLC				
KV Vera Sanford Apartments, 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.				
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	UIP	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

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00000	Sammons Enterprises, Inc. ESOT	00000	93-3783407				Sammons Financial Group Wealth Management Holdings, LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4115944				Wealthcare Parent Inc	DE	NIA	Sammons Financial Group Wealth Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4894849				Wealthcare LLC	DE	NIA	Sammons Financial Group Wealth Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-1873071				Wealthcare Partners, LLC	DE	NIA	Sammons Financial Group Wealth Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4142467				Wealthcare Parent Holdings LLC	DE	NIA	Sammons Financial Group Wealth Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2607980				Wealthcare Capital Partners LLC	DE	NIA	Wealthcare Parent Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1768371				Wealthcare Advisory Partners LLC	DE	NIA	Wealthcare Parent Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4776378				Wealthcare Capital Management LLC	DE	NIA	Wealthcare Parent Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4776378				Wealthcare Capital Management IP, LLC	DE	NIA	Wealthcare Capital Management LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4776378				Financeware Technologies, LLC	VA	NIA	Wealthcare Capital Management LLC	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	61-1724789				Astor Investment Management LLC	DE	NIA	Beacon Capital Management, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4164280				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	93-3934378				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	

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

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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	33-2059506				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	
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	

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

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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	
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	

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

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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	39-4546279				SII TWC Holding Company, Inc	DE	NIA	Sammons Infrastructure, 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					Elevare Energy, LLC	DE	NIA	550 Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Keystone Energy Holdings, LLC	DE	NIA	550 Capital, 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	
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	

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	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	
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	100.0	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	100.0	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	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power LP	CAN	NIA	SRE Hydro Canada Corp	Ownership	100.0	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	

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

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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	1.0	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	100.0	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	100.0	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	
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	

SCHEDULE Y
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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	
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	

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

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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	
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	

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

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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	
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	93-1520620				Barn Owl I, LLC	DE	NIA	AK Des Peres Manager, 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	

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

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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	
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	

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

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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	
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	100.0	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	

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

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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	
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	

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	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	
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	39-2692182				KV Vera Sanford Holdings, LLC	DE	NIA	CCI MFH - KV Vera Sanford Investor LLC	Ownership	90.0	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	39-2680693				KV Vera Sanford Apartments, LLC	DE	NIA	KV Vera Sanford 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	
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					CCI Industrial - CHI 2748 Grant Avenue Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-4734929				2748 Grant Avenue Venture, LLC	DE	NIA	CCI Industrial - CHI 2748 Grant Avenue Investor LLC	Ownership	95.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-3160164				2748 Grant Avenue, L.L.C.	DE	NIA	2748 Grant Avenue Venture, 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	

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

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.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

Bar Code:

1. 6 6 9 7 4 2 0 2 5 4 9 0 0 0 0 0 3

2. 6 6 9 7 4 2 0 2 5 3 6 5 0 0 0 0 3

3. 6 6 9 7 4 2 0 2 5 4 4 5 0 0 0 0 3

5. 6 6 9 7 4 2 0 2 5 4 4 7 0 0 0 0 3

7. 6 6 9 7 4 2 0 2 5 4 4 9 0 0 0 0 3

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	4,573,769	4,105,765
2505. Miscellaneous liabilities	3,226,096	4,311,341
2597. Summary of remaining write-ins for Line 25 from Page 03	7,799,865	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)	(23,858)	(7,272)	(9,648)
08.397. Summary of remaining write-ins for Line 8.3 from Page 04	(23,858)	(7,272)	(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	86,364,002	362,410,215
2.2 Additional investment made after acquisition	47,723,272	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	372,894,725	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)	1,647,879,198	1,930,627,983
12. Total valuation allowance	(19,114,374)	(8,880,889)
13. Subtotal (Line 11 plus Line 12)	1,628,764,824	1,921,747,094
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,628,764,824	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	467,269,328	83,222,211
2.2 Additional investment made after acquisition	294,049,530	336,616,671
3. Capitalized deferred interest and other		
4. Accrual of discount	785,493	1,704,961
5. Unrealized valuation increase/(decrease)	(43,360,816)	(12,383,648)
6. Total gain (loss) on disposals	(11,528,169)	29,826,588
7. Deduct amounts received on disposals	366,077,112	442,453,144
8. Deduct amortization of premium, depreciation and proportional amortization	2,824,515	3,687,372
9. Total foreign exchange change in book/adjusted carrying value	1,931,862	(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)	2,775,005,320	2,435,297,716
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	2,775,005,320	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	6,890,916,353	6,841,592,095
3. Accrual of discount	65,271,926	99,295,225
4. Unrealized valuation increase/(decrease)	(5,133,314)	4,192,196
5. Total gain (loss) on disposals	(152,945,496)	(9,767,425)
6. Deduct consideration for bonds and stocks disposed of	5,826,600,173	2,865,384,188
7. Deduct amortization of premium	16,681,763	25,662,509
8. Total foreign exchange change in book/adjusted carrying value	2,650,190	(574,140)
9. Deduct current year's other-than-temporary impairment recognized	22,291,186	25,534,665
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	888,882	864,314
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	37,629,292,999	36,693,217,581
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	37,629,292,999	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)	12,508,135,352	2,574,844,152	2,338,684,774	183,285,056	12,327,559,914	12,508,135,352	12,927,579,786	11,697,222,229
2. NAIC 2 (a)	10,651,143,323	1,526,886,434	1,397,870,420	(195,475,816)	10,732,589,584	10,651,143,323	10,584,683,521	10,388,507,318
3. NAIC 3 (a)	648,386,258	62,200,471	247,900,857	(10,073,806)	581,428,350	648,386,258	452,612,066	617,374,864
4. NAIC 4 (a)	281,182,492	819,801	141,811,729	(16,098,341)	278,210,214	281,182,492	124,092,223	295,539,134
5. NAIC 5 (a)	25,729,254	44,570	12,474,150	30,927,332	47,670,912	25,729,254	44,227,006	56,543,811
6. NAIC 6 (a)	19,715,096	85,083	(396,928)	(17,396,991)	1,352,274	19,715,096	2,800,116	1,663,135
7. Total ICO	24,134,291,775	4,164,880,512	4,138,345,002	(24,832,566)	23,968,811,248	24,134,291,775	24,135,994,718	23,056,850,491
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	10,475,372,257	810,758,701	578,499,254	21,958,123	10,321,802,702	10,475,372,257	10,729,589,827	10,733,924,769
9. NAIC 2	1,922,110,765	115,335,204	306,168,603	(10,017,664)	1,939,705,214	1,922,110,765	1,721,259,702	1,970,350,340
10. NAIC 3	160,437,772	101,829,385	11,910,401	(5,417,547)	154,534,561	160,437,772	244,939,209	204,781,444
11. NAIC 4	52,144,364	9,431,415	2,852,159	189,257	55,942,742	52,144,364	58,912,877	76,284,369
12. NAIC 5	27,879,275				27,879,275	27,879,275	27,879,275	28,574,873
13. NAIC 6								
14. Total ABS	12,637,944,433	1,037,354,705	899,430,417	6,712,169	12,499,864,494	12,637,944,433	12,782,580,890	13,013,915,795
PREFERRED STOCK								
15. NAIC 1	34,486,661		2,000,000	1,551,514	35,066,592	34,486,661	34,038,175	35,098,796
16. NAIC 2	354,257,309	68,209	20,029,875	5,005,680	381,772,444	354,257,309	339,301,323	406,407,578
17. NAIC 3	23,859,024			1,092,420	24,708,684	23,859,024	24,951,444	24,240,504
18. NAIC 4	1,679,832			74,726	1,760,095	1,679,832	1,754,558	1,739,060
19. NAIC 5								
20. NAIC 6	602			(301)	1,204	602	301	1,476
21. Total Preferred Stock	414,283,428	68,209	22,029,875	7,724,039	443,309,019	414,283,428	400,045,801	467,487,414
22. Total ICO, ABS & Preferred Stock	37,186,519,636	5,202,303,426	5,059,805,294	(10,396,358)	36,911,984,761	37,186,519,636	37,318,621,409	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 $ 1,850,124,900 ; NAIC 2 $ 1,706,784 ;
NAIC 3 $; 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	144,579,931	XXX	144,290,018	583,555	

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	273,089,397	24,806,967
3. Accrual of discount	298,695	88,004
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals	(10,460)	
6. Deduct consideration received on disposals	140,254,777	14,512,792
7. Deduct amortization of premium	1,103	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)	144,579,931	11,458,179
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	144,579,931	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	641,102,730
3.	Unrealized Valuation increase/(decrease)	843,868
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	486,136,713
6.	Considerations received/(paid) on terminations	486,136,713
7.	Amortization	(557,575,795)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(1,247,599)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	589,984,312
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	589,984,312

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)				11,503,518
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	819,400			
3.14	Section 1, Column 18, prior year	(2,172,650)	2,992,050	2,992,050	
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	819,400			
3.24	Section 1, Column 19, prior year plus	(2,172,650)			
3.25	SSAP No. 108 adjustments		2,992,050	2,992,050	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year			(7,310,387)	
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized			(7,310,387)	
4.23	SSAP No. 108 adjustments			(7,310,387)	
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)				17,706,744
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				17,706,744

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	589,984,309	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote – Total Ending Cash Balance	17,706,744	
3.	Total (Line 1 plus Line 2)		607,691,053
4.	Part D, Section 1, Column 6	812,299,352	
5.	Part D, Section 1, Column 7	(204,608,299)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,222,887,840	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,222,887,840
10.	Part D, Section 1, Column 9	2,020,418,510	
11.	Part D, Section 1, Column 10	(797,530,670)	
12.	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20	7,994,249	
15.	Part D, Section 1, Column 12	7,994,249	
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	105,649,952,805	136,799,916,981
3. Accrual of discount	47,308,923	78,791,907
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals	(5,904)	
6. Deduct consideration received on disposals	105,208,337,557	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)	1,708,131,750	1,219,213,483
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,708,131,750	1,219,213,483

SCHEDULE A - PART 2

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

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

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Changes in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A. C.V. (11-9-10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain(Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
NONE																			
0399999 Totals																			

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Farm Mortgages								
Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed								
Mortgages in Good Standing - Residential Mortgages - All Other								
Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed								
Mortgages in Good Standing - Commercial Mortgages - All Other								
4013	Hagerstown	MD		06/26/2025	7.279	17,063,357		
4011	Islamorada	FL		07/02/2025	7.022		779,832	51,718,536
3005	New Albany	OH		09/16/2025	7.163		1,614,738	204,409,601
4012	Ashburn	VA		07/15/2025	2.500		5,860,711	
908	Oceanside	CA		09/05/2025	5.000		423	1,239
3002	Allen	TX		08/28/2025	6.990		3,154,861	205,924,983
1177	Las Vegas	NV		09/11/2025	10.019		158,423	7,154,598
1106	Park City	UT		09/25/2025	6.500		46,388	57,419
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other						17,063,357	11,615,376	469,266,376
Mortgages in Good Standing - Mezzanine Loans								
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)						17,063,357	11,615,376	469,266,376
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								
1135	Los Angeles	CA		09/25/2025	4.600		917	1,246
2199999 - Mortgages with Overdue Interest over 90 days , Not in Process of Foreclosure - Commercial Mortgages - All Other							917	1,246
Mortgages with Overdue Interest over 90 days, Not in Process of Foreclosure - Mezzanine Loans								
2499999 - Mortgages with Overdue Interest Over 90 days, Not in Process of Foreclosure - Total Mortgages with Overdue Interest Over 90 Days, Not in the Process of Foreclosure (sum of 1799999 through 2299999)							917	1,246
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						17,063,357	11,616,293	469,267,622

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages closed by repayment																	
1020	Sacramento	CA		06/19/2015	07/01/2025	13,339,003							13,339,003	13,339,003			
1048	Kansas City	MO		09/15/2015	09/02/2025	14,320,490							14,320,490	14,320,490			
1158	Inglewood	CA		07/08/2020	08/04/2025	60,000,000							60,000,000	60,000,000			
1016	Dallas	TX		05/22/2015	09/02/2025	26,666,237							26,666,237	26,666,237			
1060	Panama City Beach	FL		10/20/2015	09/26/2025	16,555,463							16,555,463	16,555,463			

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					
1030	Los Angeles	CA		08/03/2015	08/28/2025	10,562,422							10,562,422	10,562,422			
1092	Chandler	AZ		02/09/2017	08/18/2025	30,269,045							30,269,045	30,269,045			
901	Stamford	CT		08/29/2013	07/25/2025	11,318,768							11,318,768	11,318,768			
0199999 - Mortgages closed by repayment						183,031,428							183,031,428	183,031,428			
Mortgages with partial repayments																	
908	Oceanside	CA		09/26/2013		74,262							74,262	74,262			
1125	Frisco	TX		10/05/2018		169,568							169,568	169,568			
1130	San Jose	CA		12/10/2018		90,175							90,175	90,175			
1048	Kansas City	MO		09/15/2015		71,863							71,863	71,863			
1052	Kennesaw	GA		09/30/2015		62,545							62,545	62,545			
1108	Philadelphia	PA		01/09/2018		101,483							101,483	101,483			
1053	Pickerington	OH		10/09/2015		96,105							96,105	96,105			
1122	Baltimore	MD		09/05/2018		51,280							51,280	51,280			
1121	Westminster	CO		08/20/2018		62,911							62,911	62,911			
1077	Washington	DC		01/14/2016		28,335							28,335	28,335			
1016	Dallas	TX		05/22/2015		440,881							440,881	440,881			
783	Washington	DC		03/22/2013		6,521							6,521	6,521			
1060	Panama City Beach	FL		10/20/2015		122,288							122,288	122,288			
1153	Wilmington	NC		09/24/2019		228,605							228,605	228,605			
1049	Boston	MA		09/30/2015		50,395		136,772	68,312		68,460		118,855	118,855			
922	Beverly Hills	CA		03/27/2014		127,994							127,994	127,994			
1050	Omaha	NE		09/22/2015		92,593							92,593	92,593			
1115	San Diego	CA		04/20/2018		68,352							68,352	68,352			
1008	Oro Valley	AZ		12/30/2016		95,322							95,322	95,322			
1120	Rochester	NY		08/02/2018		113,233							113,233	113,233			
1081	Diamond Bar	CA		03/31/2016		122,952							122,952	122,952			
1136	Bothell	WA		02/25/2019		92,257							92,257	92,257			
1138U	Coconut Grove	FL		11/15/2022		19,248							19,248	19,248			
1106	Park City	UT		12/27/2017		138,415							138,415	138,415			
1030	Los Angeles	CA		08/03/2015		47,468							47,468	47,468			
1126	Cleveland	OH		10/18/2018		23,224							23,224	23,224			
1064	Mountain View	CA		11/20/2015		88,197							88,197	88,197			
1112	New York	NY		02/12/2018		104,331							104,331	104,331			
1092	Chandler	AZ		02/09/2017		127,429							127,429	127,429			
980	Madison	WI		12/19/2014		119,789							119,789	119,789			
1146	Macon	GA		08/16/2019		76,817							76,817	76,817			
778	Las Vegas	NV		03/11/2013		54,574							54,574	54,574			
1141	Newtown Square	PA		06/25/2019		151,612							151,612	151,612			
1010	Irvine	CA		05/11/2015		147,269							147,269	147,269			
3005	New Albany	OH		12/12/2024		10,008,760							10,008,760	10,008,760			
1142	Sacramento	CA		06/26/2019		200,132							200,132	200,132			
1137	Campbell	CA		03/14/2019		89,008							89,008	89,008			
1111	Baltimore	MD		01/31/2018		74,131							74,131	74,131			
1013	Schererville	IN		06/03/2015		103,411							103,411	103,411			
901	Stamford	CT		08/29/2013		27,797							27,797	27,797			
1138	Coconut Grove	FL		04/11/2019		129,995							129,995	129,995			
1071	Johns Island	SC		12/17/2015		321,391							321,391	321,391			
0299999 - Mortgages with partial repayments						14,422,918		136,772	68,312		68,460		14,491,378	14,491,378			
Mortgages disposed																	
Mortgages transferred																	
0599999 Totals						197,454,346		136,772	68,312		68,460		197,522,806	197,522,806			

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			393,423			
000000-00-0	3i NORTH AMERICAN INFRASTRUCTURE FUND B LP	WILMINGTON	DE	3i NORTH AMERICAN INFRASTRUCTURE GP, LLC		10/02/2014			5,881			
000000-00-0	Greensky Equity Funding LP			Greensky Equity Funding LP		06/20/2025			2,245,052			
1599999 - Interests in JV, P'ship or LLCs (Including NRPFs): Bonds - NAIC Designation Not Assigned by SVO - Unaffiliated									2,644,355			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			37,700,236			
000000-00-0	DC TRIDENT HOLDINGS I, LP	WILMINGTON	DE	DC TRIDENT HOLDINGS		10/12/2021			202,398			
000000-00-0	PINEBRIDGE PREFERRED PARTICIPATION FUND, LP	WILMINGTON	DE	PINEBRIDGE		06/22/2020			7,587,178			
000000-00-0	JOHN HANCOCK INFRASTRUCTURE FUND, L.P	WILMINGTON	DE	JOHN HANCOCK INFRASTRUCTURE GP, LLC		06/28/2018			84,630			
000000-00-0	HUNTER POINT CAPITAL INVESTORS (ONSHORE) LP	WILMINGTON	DE	HUNTER POINT CAPITAL LP		06/16/2023			4,933,528			
1999999 - Interests in JV, P'ship or LLCs (Including NRPFs): Common Stocks - Unaffiliated									50,507,970			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			1,046,257			
000000-00-0	GRE-MONARCH 22 FUNDING, LLC	WILMINGTON	DE	GRE-MONARCH 22 FUNDING, LLC		12/28/2022			16,616,338			
2199999 - Interests in JV, P'ship or LLCs (Including NRPFs): Real Estate - Unaffiliated									17,662,595			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												
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			307,173			
000000-00-0	STRATUS	WILMINGTON	DE	ABF		07/25/2025		76,260	118,181			
000000-00-0	ITE STL LP EQUITY	WILMINGTON	DE	ABF		08/06/2025		48,896				
000000-00-0	ROOF TOPCO 2025-2 LP	WILMINGTON	DE	ABF		09/16/2025		2,205,882				
4499999 - Residual Tranches: Bonds - Unaffiliated								2,331,038	425,354			XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Bonds - Affiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Affiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated												
10970B-AG-5	Brinley Private Debt 2025-1			JS BANCORP INVESTMENTS, INC.	6.	07/29/2025		10,575,000				
4899999 - Residual Tranches: Common Stock - Unaffiliated								10,575,000				XXX
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												

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: Mortgage Loans - Affiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated												
000000-00-0	GLOBAL INFRASTRUCTURE DEBT II ISSUER LP	WILMINGTON	DE	GID PROGRAM US GP LLC		05/28/2021			9,040,057			
000000-00-0	PINEBRIDGE PRIVATE CREDIT III PARALLEL RFF, L.P.	WILMINGTON	DE	PINEBRIDGE PRIVATE CREDIT III		09/30/2022			969,819			
000000-00-0	PINEBRIDGE PRIVATE CREDIT IV PARALLEL RFF, L.P.	WILMINGTON	DE	PINEBRIDGE PRIVATE CREDIT IV		04/30/2025			142,501			
5499999 - Residual Tranches: Other - Unaffiliated									10,152,377			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								12,906,038	81,392,652			XXX
6999999 – Subtotals - Affiliated												XXX
7099999 Totals								12,906,038	81,392,652			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	07/15/2025	848,459							848,459	939,514		91,055	91,055	10,570
0199999 - NBDS That Do Not Reflect a Creditor Rel. in Substance - NAIC Designation Assigned by SVO - Unaffiliated							848,459							848,459	939,514		91,055	91,055	10,570
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
31394K-KZ-6	FEDERAL HOME LOAN MORTGAGE COR FHR 2682			Paydown	10/09/2003	09/15/2025	16,239		(3)			(3)		16,236	16,236				544
31394K-L2-8	FEDERAL HOME LOAN MORTGAGE COR FHR 2682			Paydown	10/14/2003	09/15/2025	102,064		(96)			(96)		101,969	101,969				4,138
31393T-U6-1	FEDERAL NATIONAL MORTGAGE ASSO FNR 2003-			Paydown	10/08/2003	09/25/2025	100,022		2,901			2,901		102,923	102,923				3,543
31393T-3S-3	FEDERAL NATIONAL MORTGAGE ASSO FNR 2003-			Paydown	10/15/2003	09/01/2025	74,173		3,772			3,772		77,945	77,945				2,861
31393U-DM-2	FannieMae Whole Loan FNR 2003-119 QD 5			Paydown	10/22/2003	09/25/2025	4,640		90			90		4,730	4,730				152
31393U-DL-4	FannieMae Whole Loan FNR 2003-119 SA 5			Paydown	10/22/2003	09/25/2025	7,736		148			148		7,884	7,884				253
31393U-DQ-3	FannieMae Whole Loan FNR 2003-119 SB 5			Paydown	10/22/2003	09/25/2025	4,428							4,428	4,428				175
31393U-DN-0	FannieMae Whole Loan FNR 2003-119 UG 5			Paydown	10/22/2003	09/25/2025	6,962		133			133		7,095	7,095				228
31394L-4S-8	Freddie Mac FHR 2684 S 5.614% 01/15/33			Paydown	10/09/2003	09/15/2025	48,098		(7)			(7)		48,091	48,091				1,859
31394L-DC-3	Freddie Mac FHR 2691 JS 5.063% 04/15/3			Paydown	10/14/2003	09/15/2025	85,984		(24)			(24)		85,960	85,960				2,800
31394L-GD-8	Freddie Mac FHR 2691 SW 6.064% 09/15/3			Paydown	10/08/2003	09/15/2025	22,671		(24)			(24)		22,647	22,647				912
0399999 - NBDS That Do Not Reflect a Creditor Rel. in Substance - NAIC Designation Not Assigned by SVO - Unaffiliated							473,017		6,890			6,890		479,908	479,908				17,465
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	07/22/2025	4,722,425							78,380	78,380				
1599999 - Interests in JV, P'ship or LLCs (Including NRPFs): Bonds - NAIC Designation Not Assigned by SVO - Unaffiliated							4,722,425							78,380	78,380				
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																			

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	HYPNOS HOLDCO LLC	VARIOUS		HYPNOS	10/22/2021	07/21/2025	1,023,036							467,703	467,703				
000000-00-0	JOHN HANCOCK INFRASTRUCTURE FUND, L.P.	WILMINGTON	DE	JOHN HANCOCK INFRASTRUCTURE GP, LLC	06/28/2018	08/25/2025	26,761,735							546,272	546,272				
000000-00-0	OAKTREE OPPORTUNITIES FUND XI	CAYMAN ISLAND	CYM	OAKTREE	07/31/2020	07/11/2025	87,776,335							3,870,614	3,870,614				
000000-00-0	OAKTREE POWER OPPORTUNITIES FUND VI, L.P.	CAYMAN ISLAND	CYM	OAKTREE POWER OPPS FUND VI GP	02/11/2022	07/02/2025	50,341,622							2,326,869	2,326,869				
000000-00-0	WATTAGE FINANCE-NC, LLC	KINGS MOUNTAIN	NC	NTE ENERGY LLC	03/11/2016	07/29/2025	10,155,158							99,697	99,697				
1999999 - Interests in JV, P'ship or LLCs (Including NRPFs): Common Stocks - Unaffiliated							176,057,886							7,311,155	7,311,155				
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																			
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	08/29/2025	52,416,842							13,950,293	13,950,293				
2399999 - Interests in JV, P'ship or LLCs (Including NRPFs): Mortgage Loans - Unaffiliated							52,416,842							13,950,293	13,950,293				
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																			
309601-AE-2	FARMERS EXCHANGE CAPITAL FARMER V4.747 1		CA	@CRO	03/01/2021	09/23/2025	7,008,204		(361)			(361)		7,007,843	5,924,148		(1,083,695)	(1,083,695)	303,676
309580-AA-9	FARMERS EXCHANGE CAPITAL FARMER V5.454 1		CA	JPMORGAN SECURITIES INC	12/01/2016	09/26/2025	4,000,000							4,000,000	3,732,240		(267,760)	(267,760)	213,312
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSUR NWMLIC 3		WI	JPMORGAN SECURITIES INC	03/15/2021	09/26/2025	4,970,294		523			523		4,970,817	3,546,450		(1,424,367)	(1,424,367)	128,896
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSUR NWMLIC 3		WI	JPMORGAN SECURITIES INC	12/01/2017	09/26/2025	10,980,459		406			406		10,980,865	8,507,400		(2,473,465)	(2,473,465)	422,324
694475-AA-2	PACIFIC MUTUAL HOLDING CO PACLIF 9.25 06		CA	JPMORGAN SECURITIES INC	12/01/2017	09/26/2025	1,409,562		(14,535)			(14,535)		1,395,027	1,359,440		(35,587)	(35,587)	72,972
95765P-AA-7	WESTERN & SOUTHERN MUTUAL HOLD WSFIN 5.1		MO	JPMORGAN SECURITIES INC	03/01/2021	09/26/2025	17,193,835		891			891		17,194,726	15,859,305		(1,335,421)	(1,335,421)	1,070,985
2799999 - Surplus Notes - Unaffiliated							45,562,354		(13,076)			(13,076)		45,549,278	38,928,983		(6,620,295)	(6,620,295)	2,212,165
Surplus Notes - Affiliated																			
Capital Notes - Unaffiliated																			
018820-AB-6	ALLIANZ SE ALVGR V3.2 PERP 144A 3.200%		DEU	UBS SECURITIES LLC	09/01/2021	09/24/2025	7,999,336		(163)			(163)		7,999,173	7,520,000		(479,173)	(479,173)	359,111
018820-AA-8	ALLIANZ SE ALVGR V3.5 PERP 144A 3.500%		DEU	IMPERIAL CAPTIAL	11/10/2020	09/24/2025	1,999,726		97			97		1,999,823	1,988,000		(11,823)	(11,823)	98,194
606839-AB-4	MS&AD INSURANCE GROUP HOLDINGS MSINS V4		JPN	SMBC NIKKO CAPITAL MARKETS LIM	02/27/2019	09/29/2025	11,000,000							11,000,000	11,082,500		82,500	82,500	579,150
2999999 - Capital Notes - Unaffiliated							20,999,062		(66)			(66)		20,998,996	20,590,500		(408,496)	(408,496)	1,036,455
Capital Notes - Affiliated																			
Collateral Loans - Unaffiliated																			
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN ATHOS RE SE			Redemption 100.0000	12/26/2018	09/19/2025	6,770,911		(48,307)			(48,307)		6,722,604	6,722,604				795,648
3199999 - Collateral Loans - Unaffiliated							6,770,911		(48,307)			(48,307)		6,722,604	6,722,604				795,648
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	07/29/2025	413,020	3,387				3,387		413,020	413,020				537,947
40168P-BN-7	GUGGENHEIM PRIVATE DEBT FUND I PDFNI 201			Redemption 100.0000	12/01/2016	07/28/2025	34,198		21,511			21,511		55,708	55,708				2,802
40166L-70-3	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201			DIRECT	12/01/2016	07/01/2025													3,947
40166L-70-3	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201			Redemption 0.0000	12/01/2016	07/01/2025											37	37	82
78498@-AE-3	SPFI MML SPV LLC Touchdown REV E 1L 4/20			Redemption 100.0000	03/18/2024	08/21/2025	27,659							27,659	27,659				30,295
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 100.0000	12/01/2022	09/19/2025	65,171		112,144			112,144		177,315	177,315				30,993
4899999 - Residual Tranches: Common Stock - Unaffiliated							540,048	3,387	133,655			137,042		673,702	673,739		37	37	606,066
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated																			
000000-00-0	GLOBAL INFRASTRUCTURE DEBT TI ISSUER LP	WILMINGTON	DE	GID PROGRAM US GP LLC	09/03/2024	08/27/2025	6,103,012							1,377,896	1,377,896				
000000-00-0	PINEBRIDGE PRIVATE CREDIT III PARALLEL RFF, L.P.	WILMINGTON	DE	PINEBRIDGE PRIVATE CREDIT III	09/30/2022	09/11/2025	8,901,260							626,997	626,997				
5499999 - Residual Tranches: Other - Unaffiliated							15,004,272							2,004,894	2,004,894				

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
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							323,395,275	3,387	79,096			82,483		98,617,668	91,679,969		(6,937,699)	(6,937,699)	4,678,369
6999999 – Subtotals - Affiliated																			
7099999 Totals							323,395,275	3,387	79,096			82,483		98,617,668	91,679,969		(6,937,699)	(6,937,699)	4,678,369

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)								
Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)								
Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities								
M0152V-AS-2	ABU DHABI NATIONAL ENERG 3.400% 04/29/	07/29/2025	Various	XXX	12,340,400	17,840,000	141,372	1.D FE
P3143N-BW-3	CODELCO INC 6.780% 01/13/55	07/29/2025	Various	XXX	10,003,350	9,800,000	17,534	2.A FE
V0055B-BD-6	AFRICA FINANCE CORP 5.550% 10/08/29	07/29/2025	Various	XXX	4,921,900	4,900,000	77,931	1.G FE
X0645A-DC-3	BANK GOSPODARSTWA KRAJOW 6.250% 07/09/	08/20/2025	Various	XXX	14,114,215	14,060,000	63,455	1.G FE
Y68856-BF-2	PETRONAS CAPITAL LTD 5.848% 04/03/55	07/29/2025	Various	XXX	12,251,163	12,300,000	218,666	1.G FE
69370R-AJ-6	REPUBLIC OF INDONESIA PERTIJ 4.15 02/25/	07/31/2025	Various	XXX	9,767,110	13,680,000	232,792	2.B FE
715638-EC-2	REPUBLIC OF PERU 5.875% 08/08/54	07/29/2025	Various	XXX	4,899,825	5,100,000	136,912	2.B FE
71568Q-AM-9	PERUSAHAAN LISTRIK NEGAR PLNIJ 4.375 02/	07/29/2025	Various	XXX	9,739,800	12,790,000	260,179	2.B FE
74446W-AC-0	KINGDOM OF THAILAND PTTTB 3.7 07/16/70 R	07/31/2025	Various	XXX	10,006,573	15,130,000	150,086	2.A FE
91087B-AN-0	UNITED MEXICAN STATES MEX 3.771 05/24/61	07/29/2025	Various	XXX	9,902,500	17,000,000	107,290	2.B FE
M0R60A-AA-9	ABU DHABI DEVELOPMENT HO 5.250% 10/02/	07/29/2025	Various	XXX	12,284,800	13,180,000	213,799	1.C FE
M28505-AF-8	EMIRATE OF DUBAI UNITED ARAB E DPWDU 4.7	07/29/2025	Various	XXX	9,930,000	12,000,000	177,033	2.B FE
M6320U-BC-2	KINGDOM OF SAUDI ARABIA KSA 3.45 02/02/6	07/29/2025	Various	XXX	14,716,486	23,830,000	391,903	1.E FE
M6846H-AL-7	MDC-GMTN COOPERATIEF UA MUBAUH 3.95 05/2	07/29/2025	Various	XXX	12,429,855	16,200,000	116,426	1.C FE
M8237R-AP-9	SAUDI ARABIAN OIL CO 5.875% 07/17/64	07/29/2025	Various	XXX	14,989,563	16,250,000	211,557	1.E FE
Y7140W-AG-3	REPUBLIC OF INDONESIA IDASAL 5.8 05/15/5	07/29/2025	Various	XXX	4,929,088	5,230,000	56,840	2.C FE
Y7150M-AE-7	KINGDOM OF THAILAND PTTEPT 3.903 12/06/5	07/15/2025	JPMORGAN SECURITIES INC.	XXX	1,675,665	2,350,000	10,045	2.A FE
0039999999 - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					168,902,293	211,640,000	2,583,820	XXX
Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)								
57585B-PA-0	MASSACHUSETTS ST DEV FIN AGY MASDEV 5	08/06/2025	GOLDMAN SACHS & CO.	XXX	1,955,320	2,000,000		1.E FE
79672O-RZ-5	SAN BERNARDINO CALIF CMNTY COL SBDHGR	07/23/2025	PIPER SANDLER & CO.	XXX	813,360	3,000,000		1.C FE
0049999999 - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					2,768,680	5,000,000		XXX
Issuer Credit Obligations - Municipal Bonds - Special Revenues								
50203U-AA-1	LBJ INFRASTRUCTURE GROUP CINCON 3.797 12	09/25/2025	Various	XXX	698,541	1,000,000	9,071	2.A FE
54639T-DV-1	LOUISIANA PUB FACS AUTH LASFAC 5.250%	09/17/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	2,066,120	2,000,000		1.F FE
677561-ML-3	OHIO ST HOSP FAC REV CLEVELAND 4.000%	08/14/2025	Tax Free Exchange	XXX	307,801	295,000	1,409	1.C Z
677561-MM-1	OHIO ST HOSP FAC REV CLEVELAND 4.000%	08/14/2025	Tax Free Exchange	XXX	5,170,017	4,955,000	23,674	1.C FE
BGHA6O-JC-1	TEXAS WATER UTILITIES ASSOCIAT TWU 5.2	09/08/2025	PNC	XXX	7,000,000	7,000,000		2.A
0059999999 - Issuer Credit Obligations - Municipal Bonds - Special Revenues					15,242,479	15,250,000	34,154	XXX
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)								
00108W-AU-4	AEP TEXAS INC AEP 5.850% 10/15/55	09/22/2025	BANK OF NEW YORK	XXX	15,920,640	16,000,000		2.A FE
00206R-BK-7	AT&T INC T 4.35 06/15/45 4.350% 06/15/	09/26/2025	JPMORGAN SECURITIES INC.	XXX	895,308	1,062,000	13,346	2.B FE
00206R-CP-5	AT&T INC T 4.500% 05/15/35	09/26/2025	JPMORGAN SECURITIES INC.	XXX	3,603,499	3,739,000	62,628	2.B FE
00206R-CQ-3	AT&T INC T 4 3/4 05/15/46 4.750% 05/15	09/26/2025	JPMORGAN SECURITIES INC.	XXX	958,961	1,077,000	19,042	2.B FE
00206R-DK-5	AT&T INC N Y N 4.550% 03/09/49	09/26/2025	JPMORGAN SECURITIES INC.	XXX	2,431,822	2,873,000	7,262	2.B FE
00206R-GX-4	AT&T INC T 6.550% 06/15/34	09/26/2025	JPMORGAN SECURITIES INC.	XXX	2,398,488	2,158,000	40,834	2.B FE
00206R-HA-3	AT&T INC T 5.15 11/15/46 5.150% 11/15/	09/26/2025	JPMORGAN SECURITIES INC.	XXX	2,585,321	2,756,000	52,831	2.B FE
00206R-LJ-9	AT&T INC T 3.550% 09/15/55	09/26/2025	JPMORGAN SECURITIES INC.	XXX	2,572,610	3,736,000	5,158	2.B FE
00206R-MM-1	AT&T INC T 2.550% 12/01/33	09/26/2025	JPMORGAN SECURITIES INC.	XXX	24,678,154	29,028,000	242,626	2.B FE
02344A-AH-1	AMCOR FLEXIBLES NORTH AMERICA AMCR 5.5	09/26/2025	JPMORGAN SECURITIES INC.	XXX	32,149,255	31,195,000	57,191	2.B FE
02364W-BE-4	AMERICA MOVIL SAB DE CV 4.375% 07/16/4	08/27/2025	Various	XXX	4,072,820	4,840,000	68,707	2.A FE
02364W-BG-9	AMERICA MOVIL SAB DE CV 4.375% 04/22/4	09/22/2025	Various	XXX	5,187,725	6,355,000	84,001	1.G FE
03027X-AM-2	AMERICAN TOWER CORP AMT 3.125% 01/15/2	09/26/2025	JPMORGAN SECURITIES INC.	XXX	7,850,262	7,961,000	51,138	2.A FE
03027X-BK-5	AMERICAN TOWER CORPORATION AMT 2.95 01/1	09/26/2025	JPMORGAN SECURITIES INC.	XXX	647,210	1,000,000	6,064	2.A FE
03027X-CH-1	AMERICAN TOWER CORP AMT 5.450% 02/15/3	09/26/2025	JPMORGAN SECURITIES INC.	XXX	1,369,969	1,321,000	8,799	2.A FE
03027X-CM-0	AMERICAN TOWER CORP AMT 5.400% 01/31/3	09/26/2025	JPMORGAN SECURITIES INC.	XXX	4,682,966	4,536,000	40,144	2.A FE
03027X-CP-3	AMERICAN TOWER CORP AMT 5.350% 03/15/3	09/26/2025	JPMORGAN SECURITIES INC.	XXX	1,026,830	1,000,000	2,081	2.A FE
03073E-AY-1	CENCORA INC COR 5.150% 02/15/35	09/26/2025	JPMORGAN SECURITIES INC.	XXX	6,717,721	6,584,000	41,443	2.A FE
03718N-AD-8	ANTOFAGASTA PLC 5.625% 09/09/35	09/03/2025	Various	XXX	3,386,808	3,395,000		2.B FE
040555-DH-4	ARIZONA PUBLIC SERVICE PNW 5.700% 08/1	09/26/2025	JPMORGAN SECURITIES INC.	XXX	29,294,720	28,000,000	195,067	2.A FE
040555-DJ-0	ARIZONA PUBLIC SERVICE 5.900% 08/15/55	09/26/2025	Various	XXX	1,392,956	1,367,000	8,776	2.A FE
04621X-AQ-1	ASSURANT INC AIZ 5.550% 02/15/36	08/14/2025	Various	XXX	1,999,578	2,000,000		2.B FE
049468-AB-7	ATLASSIAN CORP TEAM 5.500% 05/15/34	09/26/2025	JPMORGAN SECURITIES INC.	XXX	20,582,800	20,000,000	409,444	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
06051G-JS-9	BANK OF AMERICA CORP BAC V1.734 07/22/27	09/26/2025	JPMORGAN SECURITIES INC.	XXX	2,941,469	3,003,000	9,691	1.G FE
071813-BP-3	BAXTER INTERNATIONAL INC N Y N 3.500%	09/26/2025	JPMORGAN SECURITIES INC.	XXX	4,248,936	6,015,000	25,731	2.B FE
071813-CL-1	BAXTER INTERNATIONAL INC BAX 1.915 02/01	09/26/2025	JPMORGAN SECURITIES INC.	XXX	2,697,339	2,783,000	8,586	2.B FE
071813-CV-9	BAXTER INTERNATIONAL INC BAXTER INTERNAT	09/26/2025	JPMORGAN SECURITIES INC.	XXX	14,536,177	22,927,000	235,369	2.B FE
088932-AA-6	BIDVEST GROUP UK PLC SERIES 144A 6.200	09/10/2025	BANK OF AMERICA	XXX	320,000	320,000		3.B FE
099724-AQ-9	BORGWARNER INC N Y N 5.400% 08/15/34	09/26/2025	JPMORGAN SECURITIES INC.	XXX	20,573,800	20,000,000	132,000	2.A FE
12636Y-AE-2	CRH AMERICA FINANCE INC CRHID 5.400% 0	09/26/2025	JPMORGAN SECURITIES INC.	XXX	3,726,417	3,591,000	68,947	2.A FE
14149Y-BS-6	CARDINAL HEALTH INC CAH 5.350% 11/15/3	09/26/2025	JPMORGAN SECURITIES INC.	XXX	61,332,409	59,601,000	1,186,888	2.B FE
14149Y-BT-4	CARDINAL HEALTH INC CAH 5.750% 11/15/5	09/26/2025	JPMORGAN SECURITIES INC.	XXX	1,826,585	1,819,000	38,932	2.B FE
142339-AN-0	CARLISLE CO INC CSL 5.250% 09/15/35	09/26/2025	JPMORGAN SECURITIES INC.	XXX	26,549,508	26,200,000	149,013	2.B FE
15189W-AS-9	CENTERPOINT ENERGY RESOURCES C CNP 5.4	09/26/2025	JPMORGAN SECURITIES INC.	XXX	16,753,476	16,231,000	214,249	2.A FE
172967-JU-6	CITIGROUP INC C 4.65 07/30/45 4.650% 0	09/26/2025	JPMORGAN SECURITIES INC.	XXX	1,401,599	1,554,000	11,843	1.G FE
172967-LJ-8	CITIGROUP INC C 4.281% 04/24/48	09/26/2025	JPMORGAN SECURITIES INC.	XXX	5,536,854	6,528,000	120,325	1.G FE
172967-NA-5	CITIGROUP INC C 1.462% 06/09/27	09/26/2025	JPMORGAN SECURITIES INC.	XXX	10,786,370	11,001,000	49,144	1.G FE
172967-PL-9	CITIGROUP INC C 5.449% 06/11/35	09/26/2025	JPMORGAN SECURITIES INC.	XXX	8,240,717	7,946,000	129,893	1.G FE
20030N-BP-5	COMCAST CORP CMCSA 4.4 08/15/35 4.400%	09/26/2025	JPMORGAN SECURITIES INC.	XXX	6,343,796	6,602,000	35,504	1.G FE
20030N-BQ-3	COMCAST CORP CMCSA 4.6 08/15/45 4.600%	09/26/2025	JPMORGAN SECURITIES INC.	XXX	8,017,936	9,153,000	51,460	1.G FE
20030N-CC-3	COMCAST CORP N Y N 3.969% 11/01/47	09/26/2025	JPMORGAN SECURITIES INC.	XXX	2,152,996	2,757,000	44,986	1.G FE
20030N-EF-4	COMCAST CORP N Y N 5.350% 05/15/53	07/17/2025	CITIBANK N.A.	XXX	45,325	50,000	468	1.G FE
20030N-EQ-0	COMCAST CORP 6.050% 05/15/55	09/26/2025	JPMORGAN SECURITIES INC.	XXX	18,147,402	17,550,000	415,862	1.G FE
209111-GG-2	CON EDISON CO OF NY INC ED 5.900% 11/1	09/26/2025	JPMORGAN SECURITIES INC.	XXX	4,298,076	4,115,000	90,370	1.G FE
209111-GH-0	CON EDISON CO OF NY INC ED 5.375% 05/1	09/26/2025	JPMORGAN SECURITIES INC.	XXX	3,402,151	3,268,000	65,383	1.G FE
209111-GN-7	CON EDISON CO OF NY INC ED 5.500% 03/1	09/26/2025	JPMORGAN SECURITIES INC.	XXX	2,386,312	2,413,000	5,161	1.G FE
21036P-AT-5	CONSTELLATION BRANDS INC STZ 4.500% 05	09/26/2025	JPMORGAN SECURITIES INC.	XXX	2,787,140	3,320,000	58,100	2.B FE
21036P-BD-9	CONSTELLATION BRANDS INC STZ 5.250% 11	09/26/2025	JPMORGAN SECURITIES INC.	XXX	1,021,504	1,100,000	21,496	2.B FE
21036P-BG-2	CONSTELLATION BRANDS INC STZ 3.75 05/01/	09/26/2025	JPMORGAN SECURITIES INC.	XXX	6,953,774	9,472,000	146,027	2.B FE
21989D-AB-8	CORPORACION INMOBILIARIA 5.500% 01/30/	09/25/2025	MORGAN STANLEY & CO. INTERNATI	XXX	1,401,912	1,400,000		2.C FE
24703D-BN-0	DELL INTERNATIONAL LLC DELL 5.400% 04/	09/26/2025	JPMORGAN SECURITIES INC.	XXX	29,365,196	28,445,000	699,747	2.B FE
24703T-AP-1	DELL INTERNATIONAL LLC DELL 5.500% 04/	09/26/2025	JPMORGAN SECURITIES INC.	XXX	31,588,058	30,616,000	832,585	2.B FE
25470D-BY-4	DISCOVERY COMMUNICATIONS LLC 5.000% 09	06/30/2025	Tax Free Exchange	XXX	16,210,647	16,000,000		3.B FE
25746U-DX-4	DOMINION ENERGY INC D 5.450% 03/15/35	09/26/2025	JPMORGAN SECURITIES INC.	XXX	33,394,499	32,615,000	69,126	2.B FE
26138E-AT-6	KEURIG DR PEPPER INC KDP 4 1/2 11/15/45	09/26/2025	JPMORGAN SECURITIES INC.	XXX	16,544,416	20,085,000	336,424	2.B FE
26442C-AT-1	DUKE ENERGY CAROLINAS N Y N 3.700% 12/	09/26/2025	JPMORGAN SECURITIES INC.	XXX	1,725,140	2,249,000	27,275	1.F FE
29261H-AB-1	ENDEAVOUR MINING PLC 7.000% 05/28/30	08/06/2025	DEUTSCHE BANK SECURITIES INC.	XXX	357,438	350,000	4,696	3.C FE
29670G-AH-5	ESSENTIAL UTILITIES INC WTRG 5.375% 01	09/26/2025	JPMORGAN SECURITIES INC.	XXX	15,892,418	15,516,000	171,430	2.B FE
30037D-AE-5	EVERGY METRO INC EVRG 5.125% 08/15/35	09/26/2025	JPMORGAN SECURITIES INC.	XXX	1,049,225	1,040,000	6,514	1.F FE
30310@-AA-8	DRB Capital LLC DRB Capital LLC 5.900%	08/28/2025	ABF	XXX	526,038	522,223		1.B PL
337738-BN-7	FISERV INC FI 5.150% 08/12/34	09/26/2025	JPMORGAN SECURITIES INC.	XXX	1,011,670	1,000,000	6,724	2.B FE
337738-BQ-0	FISERV INC FI 5.250% 08/11/35	09/26/2025	JPMORGAN SECURITIES INC.	XXX	15,440,464	15,277,000	106,939	2.B FE
33835P-AA-4	FIVE CORNERS FND TR IV 5.997% 02/15/53	07/17/2025	GOLDMAN SACHS & CO.	XXX	124,193	125,000	3,186	1.G FE
35137L-AK-1	FOX CORP N Y N 5.576% 01/25/49	09/26/2025	JPMORGAN SECURITIES INC.	XXX	17,054,077	17,543,000	173,902	2.B FE
370334-BP-8	GENERAL MILLS INC GIS 4.150% 02/15/43	09/26/2025	JPMORGAN SECURITIES INC.	XXX	1,859,592	2,222,000	11,270	2.B FE
370334-BZ-6	GENERAL MILLS INC GIS 3.200% 02/10/27	09/26/2025	JPMORGAN SECURITIES INC.	XXX	988,150	1,000,000	4,356	2.B FE
370334-CP-7	GENERAL MILLS INC GIS 3 02/01/51 3.000	09/26/2025	JPMORGAN SECURITIES INC.	XXX	1,304,320	2,000,000	9,667	2.B FE
370334-CX-0	GENERAL MILLS INC GIS 4.700% 01/30/27	09/26/2025	JPMORGAN SECURITIES INC.	XXX	1,007,220	1,000,000	7,703	2.B FE
370334-DB-7	GENERAL MILLS INC GIS 5.250% 01/30/35	09/26/2025	JPMORGAN SECURITIES INC.	XXX	30,505,200	30,000,000	258,125	2.B FE
38141G-B3-7	GOLDMAN SACHS GROUP INC/THE GS 5.330%	09/26/2025	JPMORGAN SECURITIES INC.	XXX	7,442,901	7,221,000	70,561	1.F FE
38174#-AA-4	GOMEX ENERGY OFFSHORE LTD GOMEX ENERGY 0	07/31/2025	Interest Capitalization	XXX	59,854	59,854		6.
410867-AH-8	HANOVER INSURANCE GROUP INC THG 5.500%	09/04/2025	Various	XXX	15,251,933	15,250,000	2,674	2.B FE
45138L-BJ-1	IDAHO POWER CO IDA 5.8 04/01/54 5.800%	09/26/2025	JPMORGAN SECURITIES INC.	XXX	11,329,308	10,950,000	314,022	1.G FE
45138L-BL-6	IDAHO POWER COMPANY IDA 5.700% 03/15/5	07/17/2025	JPMORGAN SECURITIES INC.	XXX	97,123	100,000	1,979	1.G FE
457187-AD-4	INGREDION INC INGR 3.9 06/01/50 3.900%	09/26/2025	JPMORGAN SECURITIES INC.	XXX	5,990,400	8,000,000	102,267	2.B FE
460146-CK-7	INTERNATIONAL PAPER CO IP 4.800% 06/15	09/26/2025	JPMORGAN SECURITIES INC.	XXX	9,100,163	10,182,000	141,190	2.B FE
460146-CN-1	INTERNATIONAL PAPER CO IP 5.150% 05/15	09/26/2025	JPMORGAN SECURITIES INC.	XXX	13,047,070	14,043,000	269,197	2.B FE
461070-AN-4	INTERSTATE POWER AND LIGHT CO LNT 3.70	09/26/2025	JPMORGAN SECURITIES INC.	XXX	759,100	1,000,000	1,439	2.A FE
461070-AT-1	INTERSTATE POWER & LIGHT LNT 3.1 11/30/5	09/26/2025	JPMORGAN SECURITIES INC.	XXX	2,130,073	3,240,000	33,201	2.A FE
461070-AV-6	INTERSTATE POWER AND LIGHT CO LNT 4.95	09/26/2025	JPMORGAN SECURITIES INC.	XXX	12,705,893	12,755,000	313,932	2.A FE
461070-AW-4	INTERSTATE POWER & LIGHT N Y N 5.450%	09/26/2025	JPMORGAN SECURITIES INC.	XXX	2,506,049	2,592,000	70,240	2.A FE
46590X-AX-4	JBS SA JBSSBZ 6 1/2 12/01/52 6.500% 12	07/14/2025	Various	XXX	2,485,857	2,450,000	19,464	2.C FE
476556-DH-5	JERSEY CENTRAL PWR & LT 5.150% 01/15/3	09/02/2025	JPMORGAN SECURITIES INC.	XXX	6,984,320	7,000,000		1.G FE
48344F-AC-4	KALLPA GENERACION SA SERIES 144A 5.500	09/04/2025	SANTANDER INVESTMENT SECURITIE	XXX	552,136	555,000		2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
49271V-AD-2	KEURIG DR PEPPER INC KDP 5.085 05/25/48	09/26/2025	JPMORGAN SECURITIES INC.	XXX	888,120	1,000,000	17,515	2.B FE
49271V-AK-6	KEURIG DR PEPPER INC KDP 3.8 05/01/50	09/26/2025	JPMORGAN SECURITIES INC.	XXX	754,054	1,039,000	16,231	2.B FE
501044-DK-4	KROGER CO 4.650% 01/15/48	09/26/2025	JPMORGAN SECURITIES INC.	XXX	867,820	1,000,000	9,558	2.A FE
501044-DV-0	KROGER CO KR 5.000% 09/15/34	09/26/2025	JPMORGAN SECURITIES INC.	XXX	18,805,061	18,656,000	36,276	2.B FE
501044-DW-8	KROGER CO N Y N 5.500% 09/15/54	09/26/2025	JPMORGAN SECURITIES INC.	XXX	23,952,825	24,595,000	52,606	2.A FE
52532X-AL-9	LEIDOS INC LDOS 5.500% 03/15/35	09/26/2025	JPMORGAN SECURITIES INC.	XXX	23,771,280	22,955,000	49,098	2.B FE
55903V-BQ-5	WARNERMEDIA HOLDINGS INC 4.279% 03/15/	06/30/2025	Tax Free Exchange	XXX	1,176,502	1,162,000		3.B FE
55903V-BW-2	WARNERMEDIA HOLDINGS INC 5.050% 03/15/	06/30/2025	Tax Free Exchange	XXX	36,576,929	36,000,000		3.B FE
571676-BC-8	MARS INC MARS 5.700% 05/01/55	07/17/2025	BNP PARIBAS SECURITIES SERVICE	XXX	145,497	150,000	2,993	1.F FE
571903-BS-1	MARRIOTT INTERNATIONAL INC MAR 5.350%	09/26/2025	JPMORGAN SECURITIES INC.	XXX	41,604,761	40,700,000	84,679	2.B FE
574599-BM-7	MASCO CORPORATION MAS 4.5 05/15/47 4.5	09/26/2025	JPMORGAN SECURITIES INC.	XXX	1,996,536	2,400,000	40,200	2.B FE
574599-BR-6	MASCO CORPORATION MASCO CORPORATION 3	09/26/2025	JPMORGAN SECURITIES INC.	XXX	2,015,000	3,100,000	11,840	2.B FE
60871R-AH-3	MOLSON COORS BEVERAGE CO TAP 4.2 07/15/4	09/26/2025	JPMORGAN SECURITIES INC.	XXX	16,258,600	20,000,000	172,667	2.B FE
61747Y-FR-1	MORGAN STANLEY N Y N 5.831% 04/19/35	09/26/2025	JPMORGAN SECURITIES INC.	XXX	2,702,714	2,534,000	65,670	1.E FE
61772B-AB-9	MORGAN STANLEY MS 1.593% 05/04/27	09/26/2025	JPMORGAN SECURITIES INC.	XXX	2,695,859	2,740,000	17,581	1.E FE
62954H-AN-8	NXP BV/NXP FDG/NXP USA N Y N 3.250% 11	09/26/2025	JPMORGAN SECURITIES INC.	XXX	5,032,125	7,500,000	80,573	2.A FE
64110D-AJ-3	NETAPP INC NTAP 2.375% 06/22/27	09/26/2025	JPMORGAN SECURITIES INC.	XXX	970,300	1,000,000	6,399	2.B FE
64110D-AN-4	NETAPP INC NTAP 5.700% 03/17/35	09/26/2025	JPMORGAN SECURITIES INC.	XXX	26,067,500	25,000,000	47,500	2.B FE
65473P-AX-3	NISOURCE INC. NI 5.350% 07/15/35	09/26/2025	JPMORGAN SECURITIES INC.	XXX	36,759,240	36,000,000	492,200	2.B FE
666807-BU-5	NORTHROP GRUMMAN CORP NOC 5.250% 05/01	09/26/2025	JPMORGAN SECURITIES INC.	XXX	9,664,245	10,029,000	216,459	2.A FE
666807-CJ-9	NORTHROP GRUMMAN CORP NOC 4.950% 03/15	09/26/2025	JPMORGAN SECURITIES INC.	XXX	2,824,476	3,081,000	5,931	2.A FE
678858-BZ-3	OKLAHOMA G&E CO OGE 5.800% 04/01/55	09/26/2025	JPMORGAN SECURITIES INC.	XXX	5,704,457	5,550,000	159,162	1.G FE
690742-AP-6	OWENS CORNING OC 5.700% 06/15/34	09/26/2025	JPMORGAN SECURITIES INC.	XXX	21,772,580	20,683,000	340,580	2.A FE
690742-AQ-4	OWENS CORNING N Y N 5.950% 06/15/54	09/26/2025	JPMORGAN SECURITIES INC.	XXX	5,226,548	5,050,000	86,804	2.A FE
69362B-BE-1	PSEG POWER LLC PEG 5.750% 05/15/35	09/26/2025	JPMORGAN SECURITIES INC.	XXX	20,896,200	20,000,000	408,889	2.B FE
695114-BZ-0	PACIFICORP MIDAM 5.250% 06/15/35	09/26/2025	JPMORGAN SECURITIES INC.	XXX	3,839,875	3,780,000	57,330	1.G FE
695114-CT-3	PACIFICORP BRKHEC 4.125% 01/15/49	09/26/2025	JPMORGAN SECURITIES INC.	XXX	1,259,171	1,616,000	13,702	1.G FE
695114-CX-4	PACIFICORP BRKHEC 3.300% 03/15/51	09/26/2025	JPMORGAN SECURITIES INC.	XXX	4,023,933	6,087,000	7,812	1.G FE
695114-DA-3	PACIFICORP N Y N 5.500% 05/15/54	09/26/2025	JPMORGAN SECURITIES INC.	XXX	1,064,238	1,132,000	23,175	1.G FE
695114-DD-7	PACIFICORP BRKHEC 5.450% 02/15/34	09/26/2025	JPMORGAN SECURITIES INC.	XXX	20,480,000	20,000,000	133,222	1.G FE
695114-DE-5	PACIFICORP BRKHEC 5.800% 01/15/55	09/26/2025	JPMORGAN SECURITIES INC.	XXX	21,114,649	21,583,000	257,317	1.G FE
744448-CN-9	PUBLIC SERVICE COLORADO XEL 3.8 06/15/47	09/26/2025	JPMORGAN SECURITIES INC.	XXX	771,900	1,000,000	10,978	1.E FE
744448-CR-0	PUBLIC SERVICE COLORADO XEL 4.050% 09/	09/26/2025	JPMORGAN SECURITIES INC.	XXX	2,579,840	3,245,000	5,111	1.E FE
744448-CU-3	PUBLIC SERVICE COLORADO XEL 2.700% 01/	09/26/2025	JPMORGAN SECURITIES INC.	XXX	612,720	1,000,000	5,550	1.E FE
744448-CY-5	PUBLIC SERVICE COLORADO XEL 5 1/4 04/01/	09/26/2025	JPMORGAN SECURITIES INC.	XXX	5,032,933	5,300,000	137,579	1.E FE
744448-CZ-2	PUBLIC SERVICE COLORADO XEL 5.350% 05/	09/26/2025	JPMORGAN SECURITIES INC.	XXX	1,625,643	1,574,000	31,344	1.E FE
744448-DC-2	PUBLIC SERVICE COLORADO XEL 5.150% 09/	09/26/2025	JPMORGAN SECURITIES INC.	XXX	21,785,720	21,479,000	159,780	1.E FE
744573-BB-1	PUBLIC SERVICE ENTERPRIS PEG 5.400% 03	09/26/2025	JPMORGAN SECURITIES INC.	XXX	6,114,596	5,938,000	12,470	2.B FE
74762E-AL-6	QUANTA SERV INC. PWR 5.250% 08/09/34	09/26/2025	JPMORGAN SECURITIES INC.	XXX	14,054,283	13,721,000	100,049	2.B FE
84265V-AG-0	SOUTHERN COPPER CORP 5.250% 11/08/42	07/29/2025	BANK OF AMERICA	XXX	4,934,300	5,300,000	63,379	2.A FE
84265V-AJ-4	SOUTHERN COPPER CORP 5.875% 04/23/45	07/21/2025	BANK OF AMERICA	XXX	4,967,938	5,050,000	73,348	2.A FE
845743-BU-6	SOUTHWESTERN PUBLIC SERV XEL 3.150% 05	09/26/2025	JPMORGAN SECURITIES INC.	XXX	3,498,209	5,195,000	67,275	1.G FE
845743-BX-0	SOUTHWESTERN PUBLIC SERV N Y N 6.000%	09/26/2025	JPMORGAN SECURITIES INC.	XXX	12,558,480	12,000,000	236,000	1.G FE
854502-AJ-0	STANLEY BLACK & DECKER I SWK 4.85 11/15/	09/26/2025	JPMORGAN SECURITIES INC.	XXX	2,520,985	2,892,000	52,209	2.B FE
855244-AH-2	STARBUCKS CORP SBUX 4.300% 06/15/45	09/26/2025	JPMORGAN SECURITIES INC.	XXX	836,220	1,000,000	12,422	2.A FE
855244-AM-1	STARBUCKS CORP N Y N 3.750% 12/01/47	09/26/2025	JPMORGAN SECURITIES INC.	XXX	759,400	1,000,000	12,292	2.A FE
855244-AS-8	STARBUCKS CORP SBUX 4 1/2 11/15/48 4.5	09/26/2025	JPMORGAN SECURITIES INC.	XXX	10,956,269	12,856,000	215,338	2.A FE
855244-BA-6	STARBUCKS CORP STARBUCKS CORPORATION 3	09/26/2025	JPMORGAN SECURITIES INC.	XXX	711,810	1,000,000	13,028	2.A FE
86960Y-AA-0	SUZANO NETHERLANDS BV 5.500% 01/15/36	09/03/2025	JPMORGAN SECURITIES INC.	XXX	3,306,919	3,350,000		2.C FE
874054-AN-9	TAKE TWO INTERACTIVE SOFTWARE TTWO 5.6	09/26/2025	JPMORGAN SECURITIES INC.	XXX	6,291,124	6,025,000	100,283	2.B FE
875127-BN-1	TAMPA ELECTRIC CO TE 5.150% 03/01/35	09/26/2025	JPMORGAN SECURITIES INC.	XXX	3,080,918	3,040,000	12,177	1.G FE
883203-CE-9	TEXTRON INC TXT 5.500% 05/15/35	09/26/2025	JPMORGAN SECURITIES INC.	XXX	10,388,690	10,065,000	347,522	2.B FE
88579Y-AH-4	3M CO MMM 3.875% 06/15/44	09/26/2025	JPMORGAN SECURITIES INC.	XXX	6,096,074	7,486,000	83,802	1.G FE
88579Y-AW-1	3M CO MMM 3.125% 09/19/46	09/26/2025	JPMORGAN SECURITIES INC.	XXX	4,213,964	5,986,000	5,196	1.G FE
911312-CK-0	UNITED PARCEL SERVICE INC 5.950% 05/14	07/17/2025	BNP PARIBAS SECURITIES SERVICE	XXX	100,245	100,000	1,058	1.F FE
91324P-FL-1	UNITEDHEALTH GROUP INC 5.625% 07/15/54	07/17/2025	MORGAN STANLEY	XXX	47,060	50,000	23	1.F FE
92345Y-AJ-5	VERISK ANALYTICS INC VRSK 5.250% 06/05	09/26/2025	JPMORGAN SECURITIES INC.	XXX	2,086,638	2,026,000	33,682	2.B FE
92345Y-AL-0	VERISK ANALYTICS INC VRSK 5.250% 03/15	09/26/2025	JPMORGAN SECURITIES INC.	XXX	16,784,129	16,494,000	33,675	2.B FE
927804-GJ-7	VIRGINIA ELEC & POWER CO VIRGINIA ELECTR	07/17/2025	JPMORGAN SECURITIES INC.	XXX	41,259	50,000	405	1.G FE
927804-GP-3	VIRGINIA ELEC & POWER CO D 5.000% 01/1	09/26/2025	JPMORGAN SECURITIES INC.	XXX	4,365,887	4,318,000	44,379	1.G FE
927804-GR-9	VIRGINIA ELEC & POWER CO D 5.050% 08/1	09/26/2025	JPMORGAN SECURITIES INC.	XXX	3,583,453	3,536,000	21,825	1.G 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
95000U-2F-9	WELLS FARGO & COMPANY WFC 3.196% 06/17	09/26/2025	JPMORGAN SECURITIES INC.	XXX	4,225,796	4,257,000	38,549	1.E FE
95000U-3H-4	WELLS FARGO & COMPANY WFC 6.491 10/23/34	09/26/2025	JPMORGAN SECURITIES INC.	XXX	1,110,290	1,000,000	28,128	1.E FE
973244-AA-4	WINDFALL MINING GROUP 5.854% 05/13/32	09/17/2025	MORGAN STANLEY & CO. INTERNATI	XXX	1,256,400	1,200,000	24,392	2.C FE
98389B-BB-5	NORTHERN STATES PWR-MINN XEL 5.500% 03	09/26/2025	JPMORGAN SECURITIES INC.	XXX	11,755,142	11,407,000	24,398	2.A FE
98389B-BE-9	NORTHERN STATES PWR-MINN XEL 5.600% 04	09/26/2025	JPMORGAN SECURITIES INC.	XXX	38,158,678	36,869,000	1,078,213	2.A FE
BGHA72-CF-6	BLUE CROSS & BLUE SHIELD OF FL BCBSF 5	09/16/2025	BANK OF AMERICA	XXX	5,000,000	5,000,000		1.E FE
BGHA7C-L3-1	CONSOLIDATED EDISON INC ED 5.990% 10/0	09/16/2025	MIZUHO SECURITIES USA LLC	XXX	8,000,000	8,000,000		1.G Z
C86068-AC-4	ST MARYS CEMENT INC 5.750% 04/02/34	07/30/2025	Various	XXX	4,897,220	4,840,000	85,423	2.B FE
C97750-AA-8	WINDFALL MINIMG GROUP 5.854% 05/13/32	07/29/2025	Various	XXX	4,947,206	4,840,000	55,093	2.C FE
G02332-AT-4	AL RAJHI SUKUK LTD SERIES EMTN 5.651%	09/15/2025	UBS SECURITIES LLC	XXX	7,790,250	7,800,000	1,224	2.B FE
G0399B-AB-3	ANTOFAGASTA PLC REGS 6.250% 05/02/34	07/30/2025	Various	XXX	7,415,415	7,080,000	98,948	2.B FE
G0399B-AC-1	ANTOFAGASTA PLC 5.625% 09/09/35	09/02/2025	JPMORGAN SECURITIES INC.	XXX	1,215,950	1,220,000		2.B FE
G2583X-AB-7	CSN ISLANDS XI CORP 6.750% 01/28/28	08/20/2025	JPMORGAN SECURITIES INC.	XXX	618,400	640,000	2,760	3.C FE
G3705Q-AE-7	GACI FIRST INVESTMENT 5.125% 02/14/53	07/30/2025	Various	XXX	19,807,550	23,000,000	528,843	1.E FE
G77349-AA-9	SNB FUNDING LTD 6.000% 06/24/35	08/06/2025	JPMORGAN SECURITIES INC.	XXX	1,225,500	1,200,000	8,800	2.B FE
L2848U-AA-0	EIG PEARL HOLDINGS SARL 4.387% 11/30/4	07/29/2025	Various	XXX	14,646,125	18,550,000	330,091	1.E FE
L67359-AC-0	NEXA RESOURCES SA 6.600% 04/08/37	07/29/2025	BANK OF AMERICA	XXX	4,884,685	4,850,000	92,849	2.C FE
L7909C-AD-9	RAIZEN FUELS FINANCE 6.950% 03/05/54	08/13/2025	Various	XXX	7,280,325	7,770,000	216,811	2.B FE
M0152Q-4M-3	ABU DHABI COMMERCIAL BNK 5.361% 03/10/	09/08/2025	BANK OF AMERICA	XXX	1,218,480	1,200,000		1.G FE
M0R822-AE-3	ADNOC MURBAN RSC LTD 5.125% 09/11/54	07/29/2025	JPMORGAN SECURITIES INC.	XXX	12,235,875	13,400,000	251,808	1.C FE
M4R822-AA-3	FORD OTOMOTIV SANAYI AS 7.125% 04/25/2	08/11/2025	BARCLAYS BANK PLC	XXX	611,250	600,000	12,825	3.C FE
M8180A-AF-5	QATAR ENERGY REGS 3.300% 07/12/51	08/19/2025	DEUTSCHE BANK SECURITIES INC.	XXX	10,328,750	15,000,000	48,125	1.C FE
N30420-AC-2	MEGLOBAL BV 2.625% 04/28/28	09/23/2025	BANK OF AMERICA	XXX	573,600	600,000	6,431	2.B FE
P0091L-AD-8	AES ANDES SA 6.250% 03/14/32	07/29/2025	Various	XXX	4,899,000	4,800,000	107,083	2.C FE
P04568-AC-8	ARCOS DORADOS BV 6.375% 01/29/32	09/15/2025	MORGAN STANLEY & CO. INTERNATI	XXX	1,270,500	1,200,000	9,988	2.C FE
P3762T-AE-1	ENGIE ENERGIA CHILE SA 6.375% 04/17/34	08/19/2025	HONGKONG AND SHANGHAI BANKING	XXX	4,970,250	4,700,000	104,036	2.B FE
P47465-AB-8	GCC SAB DE CV 3.614% 04/20/32	07/14/2025	BANK OF AMERICA	XXX	2,471,000	2,800,000	23,893	2.C FE
P4948K-AJ-4	GRUMA SAB DE CV 5.761% 12/09/54	08/20/2025	Various	XXX	9,161,635	9,485,000	85,064	2.A FE
P58072-AY-8	INVERSIONES CMPC SA 6.125% 02/26/34	07/30/2025	Various	XXX	7,339,625	7,100,000	176,970	2.B FE
P6040K-AD-9	KALLPA GENERACTION SA SERIES REGS 5.50	09/04/2025	SANTANDER INVESTMENT SECURITIE	XXX	1,731,022	1,740,000		2.C FE
P8803L-AB-4	SURA ASSET MANAGEMENT 6.350% 05/13/32	07/29/2025	Various	XXX	7,442,575	7,100,000	90,796	2.B FE
U0901R-AA-5	BIMBO BAKERIES USA INC 4.000% 05/17/51	09/02/2025	Various	XXX	1,542,082	2,126,000	18,876	2.A FE
X5920U-AA-1	ORLEN SA 6.000% 01/30/35	07/30/2025	Various	XXX	9,755,710	9,500,000	132,077	2.A FE
Y72570-AU-1	RELIANCE INDUSTRIES LTD 3.625% 01/12/5	08/04/2025	AUSTRALIA & NEW ZEALAND BANKIN	XXX	4,170,710	5,900,000	13,664	2.A FE
0778FP-AA-7	BELL CANADA N Y N 4.464% 04/01/48	09/26/2025	JPMORGAN SECURITIES INC.	XXX	2,003,424	2,400,000	52,973	2.B FE
0778FP-AJ-8	BELL TELEPHONE COMPANY OF CANA BCECN 3	09/26/2025	JPMORGAN SECURITIES INC.	XXX	7,180,100	10,000,000	44,611	2.B FE
0778FP-AM-1	BELL TELEPHONE COMPANY OF CANA BCECN 5	09/26/2025	JPMORGAN SECURITIES INC.	XXX	20,214,200	20,000,000	127,111	2.B FE
0778FP-AN-9	BELL CANADA N Y N 5.550% 02/15/54	09/26/2025	JPMORGAN SECURITIES INC.	XXX	9,750,100	10,000,000	67,833	2.B FE
112586-AB-8	BROOKFIELD ASSET MANAGEMENT LT BAMCN 6	09/04/2025	WELLS FARGO	XXX	3,249,935	3,250,000		1.G FE
01609W-AV-4	ALIBABA GROUP HOLDING LTD BABA 4.2 12/06	07/14/2025	WELLS FARGO BANK NA II	XXX	6,282,768	7,885,000	35,877	1.E FE
09659W-2Q-6	BNP PARIBAS SA BNP 1.675% 06/30/27	09/26/2025	JPMORGAN SECURITIES INC.	XXX	3,676,964	3,753,000	15,541	1.G FE
09659W-2X-1	BNP PARIBAS 144A N Y Y 5.738% 02/20/35	09/26/2025	JPMORGAN SECURITIES INC.	XXX	25,125,831	23,895,000	148,535	1.G FE
12661P-AE-9	CSL FINANCE PLC CSLAU 4.750% 04/27/52	09/26/2025	JPMORGAN SECURITIES INC.	XXX	7,103,548	7,994,000	160,324	1.G FE
22535W-AB-3	CREDIT AGRICOLE SA LONDON BRAN ACAFP 4	09/26/2025	JPMORGAN SECURITIES INC.	XXX	10,785,309	10,804,000	97,799	1.G FE
225401-BG-2	UBS GROUP AG UBS 6.301% 09/22/34	09/26/2025	JPMORGAN SECURITIES INC.	XXX	21,810,600	20,000,000	24,504	1.F FE
29082H-AE-2	EMBRAER SA 5.980% 02/11/35	08/20/2025	BANK OF AMERICA	XXX	6,131,070	6,000,000	130,837	2.C FE
456837-BF-9	ING GROEP NV INTNED 6.083% 09/11/27	09/26/2025	JPMORGAN SECURITIES INC.	XXX	9,555,023	9,399,000	28,587	1.G FE
456837-BH-5	ING GROEP NV INTNED 6.114% 09/11/34	09/26/2025	JPMORGAN SECURITIES INC.	XXX	43,195,600	40,000,000	122,280	1.G FE
456837-BM-4	ING GROEP NV N Y N 5.550% 03/19/35	09/26/2025	JPMORGAN SECURITIES INC.	XXX	1,038,250	1,000,000	1,542	1.G FE
606822-BY-9	MITSUBISHI UFJ FINANCIAL GROUP MUFG 1	09/26/2025	JPMORGAN SECURITIES INC.	XXX	6,619,990	6,766,000	19,945	1.G FE
60687Y-BP-3	MIZUHO FINANCIAL GROUP INC MIZUHO 1.23	09/26/2025	JPMORGAN SECURITIES INC.	XXX	10,785,289	10,999,000	47,882	1.G FE
62954H-AX-6	NXP BV NXPI 3.150% 05/01/27	09/26/2025	JPMORGAN SECURITIES INC.	XXX	983,990	1,000,000	12,950	2.A FE
62954H-BH-0	NXP BV NXPI 5.250% 08/19/35	09/26/2025	JPMORGAN SECURITIES INC.	XXX	28,238,840	28,000,000	163,333	2.A FE
714264-AK-4	PERNOD-RICARD SA RIFP 5.5 01/15/42 144A	09/26/2025	JPMORGAN SECURITIES INC.	XXX	9,208,953	9,300,000	105,142	2.A FE
80281L-AQ-8	SANTANDER UK GROUP HOLDINGS PL SANUK 1	09/26/2025	JPMORGAN SECURITIES INC.	XXX	10,785,452	10,993,000	53,641	2.A FE
83192P-AD-0	SMITH & NEPHEW PLC SNLN 5.400% 03/20/3	09/26/2025	JPMORGAN SECURITIES INC.	XXX	21,445,658	20,797,000	28,076	2.B FE
853254-CT-5	STANDARD CHARTERED PLC STANLN 6.187% 0	09/26/2025	JPMORGAN SECURITIES INC.	XXX	1,715,517	1,693,000	24,150	1.G FE
88032X-BD-5	TENCENT HOLDINGS LTD 3.940% 04/22/61	07/14/2025	DEUTSCHE BANK SECURITIES INC.	XXX	6,286,652	8,580,000	77,940	1.F FE
902613-AH-1	UBS GROUP AG UBS 1.494% 08/10/27	09/26/2025	JPMORGAN SECURITIES INC.	XXX	5,885,159	6,030,000	12,262	1.F FE
91911T-AS-2	VALE OVERSEAS LIMITED N Y N 6.400% 06/	08/12/2025	Various	XXX	8,966,840	9,100,000	54,133	2.B FE
A8372T-AC-2	SUZANO SA SUZANO 7 03/16/47 REGS 7.000	07/29/2025	Various	XXX	4,930,050	4,600,000	113,147	2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BGH9PS-SK-4	AP GRANGE HOLDINGS LLC APGRAL 6.500% 0	09/22/2025	DIRECT	XXX	893,750	893,750		2.A PL
BGH9XV-4J-7	MSC MEDITERRANEAN SHIPPING CO TIL 6.23	06/26/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	44,000,000	44,000,000		2.B Z
G0446N-BA-1	ANGLO AMERICAN CAPITAL 6.000% 04/05/54	07/29/2025	Various	XXX	9,897,000	10,100,000	180,958	2.B FE
G2440J-AG-0	GERDAU SA GGBRBZ 7.25 04/16/44 REGS 7	09/05/2025	Various	XXX	4,949,753	4,389,000	90,796	2.B FE
G371E7-2B-2	INDUSTRIAS PENOLES SAB DE CV FRESLN 4.25	09/09/2025	Jefferies & Company Inc.	XXX	1,535,000	2,000,000	37,306	2.B FE
G3R238-AA-1	GALAXY PIPELINE ASSETS BIDCO L ADGLXY 3	07/29/2025	JPMORGAN SECURITIES INC.	XXX	9,825,000	12,500,000	135,417	1.C FE
000000-00-0	SSP MIDCO 2 LIMITED SSP MIDCO 2LTD FIRST	06/30/2025	PIK	XXX	207,971	207,971		2.A PL
000000-00-0	SSP MIDCO 2 LIMITED SSP MIDCO 2 LTD LAST	06/30/2025	PIK	XXX	141,014	141,014		2.A PL
L4464D-AD-1	GREENSAIF PIPELINES BIDC 6.510% 02/23/	07/29/2025	Various	XXX	14,636,350	14,030,000	381,981	1.E FE
N57445-AB-9	PAITON ENERGY PT MINCAP 5.625 08/10/37 R	07/30/2025	Various	XXX	4,901,725	5,040,000	127,922	2.C FE
N7163R-AY-9	PROSUS NV 4.987% 01/19/52	07/14/2025	Jefferies & Company Inc.	XXX	4,827,556	6,325,000	154,209	2.B FE
P0156P-AC-3	ALFA SAB DE CV ALFAA 6.875 03/25/44 REGS	07/29/2025	Various	XXX	4,905,576	4,600,000	103,545	2.B FE
P2195V-AS-4	INVERSIONES ANGELINI Y CIA LTD CELARA 5	08/21/2025	Various	XXX	5,112,802	6,050,000	29,398	2.C FE
P2205J-AL-4	CENCOSUD SA CENSUD 6.625 02/12/45 REGS	07/17/2025	BBVA Securities Inc.	XXX	2,448,000	2,400,000	68,900	2.C FE
P3146D-AB-9	CORPORATION INMOBILIARIA 5.500% 01/30/	09/25/2025	MORGAN STANLEY & CO. INTERNATI	XXX	5,009,185	5,000,000		2.C FE
P3691N-BM-1	EL PUERTO DE LIVERPOOL SAB DE 6.658% 0	07/29/2025	Various	XXX	10,031,700	9,680,000	157,136	2.B FE
P3697U-AE-8	EMBOTELLADORA ANDINA SA ANDINA 3.95 01/2	07/16/2025	LARRAIN VIAL	XXX	112,875	150,000	2,897	2.A FE
P55409-AB-5	INDUSTRIAS PENOLES SAB DE CV PENOMX 5.65	07/30/2025	SEMINARIO Y CIA. SOCIEDAD AGEN	XXX	9,839,200	11,200,000	232,027	2.B FE
P56145-AC-2	SEMPRA ENERGY IENOVA 4.75 01/15/51 REGS	07/31/2025	Various	XXX	5,082,813	6,950,000	7,389	2.C FE
P6777M-AB-8	MINERA MEXICO SA DE CV SCCOMX 4.5 01/26/	08/26/2025	Various	XXX	10,069,700	12,780,000	156,950	2.A FE
P7200A-AA-1	NIAGARA ENERGY SAC 5.746% 10/03/34	07/14/2025	GOLDMAN SACHS & CO.	XXX	2,431,625	2,450,000	39,887	2.C FE
P8718A-AM-8	SOCIEDAD QUIMICA Y MINERA DE C SQM 4.25	09/02/2025	Various	XXX	2,783,885	3,625,000	6,939	2.A FE
P8718A-AN-6	SOCIEDAD QUIMICA Y MINERA DE C 3.500%	07/15/2025	Hongkong and Shanghai Banking	XXX	4,902,000	7,600,000	93,994	2.A FE
V6143X-AB-4	STANDARD BANK NOMINEES TVL PTY MTNSJ 6.5	09/15/2025	JPMORGAN SECURITIES INC.	XXX	606,900	600,000	16,683	3.C FE
Y44709-AG-1	KAZMUNAYGAS NATIONAL CO 6.375% 10/24/4	07/29/2025	Various	XXX	11,080,475	11,880,000	184,514	2.B FE
Y71260-AB-2	INDOFOOD CBP SUKSES MAKM 4.745% 06/09/	07/29/2025	Various	XXX	7,423,200	8,910,000	54,247	2.B FE
Y7141B-AC-7	FREEPORT INDONESIA PT 6.200% 04/14/52	07/29/2025	Various	XXX	4,995,600	5,000,000	84,819	2.B FE
Y72570-AT-4	RELIANCE INDUSTRIES LTD 3.750% 01/12/6	07/29/2025	Various	XXX	5,870,312	8,844,000	4,770	2.A FE
0089999999 - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					1,942,278,320	2,012,260,812	21,427,790	XXX
Issuer Credit Obligations - Corporate Bonds (Affiliated)								
Issuer Credit Obligations - Mandatory Convertible Bonds (Unaffiliated)								
Issuer Credit Obligations - Mandatory Convertible Bonds (Affiliated)								
Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)								
Issuer Credit Obligations - Single Entity Backed Obligations (Affiliated)								
Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Fair Value								
Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Systematic Value								
Issuer Credit Obligations - Bonds issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)								
74762E-AP-7	QUANTA SERV INC. PWR 5.100% 08/09/35	09/26/2025	JPMORGAN SECURITIES INC.	XXX	20,062,000	20,000,000	147,333	2.B FE
785931-AB-2	SAFEHOLD GL HOLDINGS LLC SAFE 5.650% 0	09/26/2025	JPMORGAN SECURITIES INC.	XXX	8,405,580	8,231,000	95,594	1.G FE
828807-DV-6	SIMON PROPERTY GROUP LP 5.850% 03/08/5	07/17/2025	MORGAN STANLEY	XXX	147,525	150,000	3,169	1.G FE
BGHA4P-CX-9	NEW YORK CLEAN POWER HOLDINGS 5.810% 0	08/22/2025	MIZUHO SECURITIES USA LLC.	XXX	12,000,000	12,000,000		2.A
0169999999 - Issuer Credit Obligations - Bonds issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					40,615,105	40,381,000	246,096	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
69465#-AA-7	PSEP II Holdings LLC 6.558% 09/14/26	08/29/2025	ABF	XXX	27,772,419	27,772,419		1.G Z
0189999999 - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					36,155,420	36,160,919		XXX
Issuer Credit Obligations - Bank Loans - Issued (Affiliated)								
Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)								
000000-00-0	Centersquare Issuer LLC Centersquare Iss	08/21/2025	ABF	XXX	10,233,413	10,940,000		1.G FE
00075*-AA-8	INTERMOUNTAIN INTERMOUNTAIN HOME T/L 1L	09/01/2025	Interest Capitalization	XXX	25,229	25,229		6.
00264*-AA-9	AG EHC II SPV Sub Line LLC AG EHC II SPV	09/30/2025	ABF	XXX	4,948,501	4,948,501		1.E PL
15032#-AA-4	Cedar Funding I LLC CEDAR DDTL A 9/2048	09/12/2025	ABF	XXX	5,268,630	5,268,630		1.F PL
15032#-AB-2	Cedar Funding I LLC CEDAR DDTL A 9/2048	09/12/2025	ABF	XXX	464,487	464,487		2.B PL
15032#-AC-0	Cedar Funding I LLC CEDAR DDTL A 9/2048	09/12/2025	ABF	XXX	519,606	519,606		3.B PL
15032#-AD-8	Cedar Funding I LLC CEDAR DDTL A 9/2048	09/12/2025	ABF	XXX	624,180	624,180		4.B PL
264320-A*-3	Duetti ABS 1 LLC Series 2024-1 Class A-2	09/29/2025	ABF	XXX	11,811,844	11,811,844		2.B PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46658F-AC-8	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	Internal Transfer	XXX	1,757	1,757		2.A PL
46658F-AE-4	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	Internal Transfer	XXX	5,138	5,138		2.A PL
46658F-AF-1	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	Internal Transfer	XXX	2,066	2,066		2.A PL
46658F-AG-9	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	Internal Transfer	XXX	2,163	2,163		2.A PL
46658F-AH-7	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	Internal Transfer	XXX	2,075	2,075		2.A PL
46658F-AJ-3	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	Internal Transfer	XXX	988	988		2.A PL
58439#-AA-3	MEDI-WEIGHTLOSS Medi-Weightloss T/L A 1L	08/01/2025	Interest Capitalization	XXX	9,174	9,174		2.A PL
58439#-AB-1	MEDI-WEIGHTLOSS Medi-Weightloss DD T/L 1	07/23/2025	Interest Capitalization	XXX	451	451		2.A PL
58439#-AC-9	MEDI-WEIGHTLOSS Medi-Weightloss R/C 1L 1	07/17/2025	Interest Capitalization	XXX	1,389	1,389		2.A PL
78498@-AA-1	SPFI MML SPV LLC Touchdown REV A 1L 4/20	07/29/2025	ABF	XXX	1,712,273	1,708,845		1.C PL
78498@-AB-9	SPFI MML SPV LLC Touchdown REV B 1L 4/20	07/29/2025	ABF	XXX	410,670	410,670		1.F PL
78498@-AC-7	SPFI MML SPV LLC Touchdown REV C 1L 4/20	07/29/2025	ABF	XXX	79,853	79,853		2.B PL
78498@-AD-5	SPFI MML SPV LLC Touchdown REV D 1L 4/20	07/29/2025	ABF	XXX	59,319	59,319		3.A PL
83068@-AA-1	THE SKIN CENTER The Skin Center T/L 1L (	09/01/2025	Interest Capitalization	XXX	3,600	3,600		3.A PL
83068@-AB-9	THE SKIN CENTER The Skin Center DD T/L B	09/01/2025	Interest Capitalization	XXX	910	910		3.A PL
85815@-AB-0	Steele SM FLF Borrower LLC Steele SM FLF	09/04/2025	Various	XXX	9,811,274	9,811,274		2.A PL
86316@-AA-4	STRATUS MH Funding 1 LLC STRATUS MH Fdg	09/18/2025	ABF	XXX	4,151,629	4,151,629		1.D PL
86316@-AB-2	STRATUS MH Funding 1 LLC STRATUS MH Fdg	09/18/2025	ABF	XXX	358,449	358,449		1.G PL
86316@-AC-0	STRATUS MH Funding 1 LLC STRATUS MH Fdg	09/18/2025	ABF	XXX	274,975	274,975		2.C PL
86316@-AD-8	STRATUS MH Funding 1 LLC STRATUS MH Fdg	09/18/2025	ABF	XXX	279,885	279,885		3.C PL
86431@-AA-4	Subropoint Bidco L.P. Subropoint Bidco L	03/31/2025	PIK	XXX	591,094	591,094		1.F PL
86431@-AA-4	Subropoint Bidco L.P. Subropoint Bidco L	09/30/2025	Interest Capitalization	XXX	1,145,178	1,145,178		1.F PL
87221#-AA-4	TAUC MANAGEMENT Tauc Management T/L 1L 2	06/30/2025	Interest Capitalization	XXX	12,301	12,301		3.C PL
87221#-AB-2	TAUC MANAGEMENT Tauc Management DD T/L 1	06/30/2025	Interest Capitalization	XXX	1,521	1,521		3.C PL
87221#-AC-0	TAUC MANAGEMENT Tauc Management R/C 1L 2	06/30/2025	Interest Capitalization	XXX	233	233		3.C PL
92215*-AG-3	VARDIMAN Vardiman T/L A 1L (Add-On) 3/2	07/01/2025	Interest Capitalization	XXX	104,820	104,820		4.A PL
BGH6B3-MZ-3	LIFELONG PSI LIFELONG LEARNER 1L TLB CL	09/30/2025	PIK	XXX	15,806	15,806		5.B
BGH6BJ-WV-6	LIFELONG PSI LIFELONG 1L DDTLB FUNDED CL	09/30/2025	PIK	XXX	4,314	4,314		5.B
BGH6B4-2N-0	LIFELONG PSI LIFELONG 1L DDTLA FUNDED CL	07/31/2025	Interest Capitalization	XXX	913	913		5.B GI
BGH6B4-38-2	LIFELONG PSI 12.208% 10/20/25	07/31/2025	Interest Capitalization	XXX	7,490	7,490		5.B GI
BGH910-V7-6	EYECARE PARTNERS LLC EYECARE PARTNERS LL	07/21/2025	Interest Capitalization	XXX	16,048	16,048		5.B FE
BGH9JX-55-8	BLUE RIBBON LLC USA 11.779% 05/08/28	07/08/2025	Interest Capitalization	XXX	90,801	90,801		4.C FE
G3307*-AA-5	FLF IV GMS Holdings Finance L. FLF IV GM	09/29/2025	Various	XXX	14,564,008	14,786,400		1.F PL
0209999999 - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					67,618,454	68,544,005		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)								
21877@-AA-2	CoreWeave Coreweave 08/21/30	09/26/2025	ABF	XXX	4,845,030	5,380,444		3.B Z
26113*-AC-3	Dyal Capital Partners IV Dyal Capital Pa	09/04/2025	ABF	XXX	18,271,200	18,271,200		1.F PL
26113@-AC-1	Dyal Capital Partners IV Dyal Capital Pa	09/04/2025	ABF	XXX	19,793,800	19,793,800		1.F PL
92748#-AC-4	VINTAGE IX B AB LLC VINTAGE IX DDTLB 6	09/03/2025	ABF	XXX	890,097	890,097		1.G PL
92749*-AC-7	VINTAGE IX B2 AB LP VINTAGE IX DDTLB2	09/03/2025	ABF	XXX	53,944	53,944		1.G PL
BGH9UA-MA-5	MIDCAP FUNDING XLVI TRUST MIDCAP 6.692	08/18/2025	NOMURA INC.	XXX	13,000,000	13,000,000		2.C PL
0269999999 - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)					56,854,071	57,389,485		XXX
Issuer Credit Obligations - Other Issuer Credit Obligations (Affiliated)								
0489999999 - Subtotal - Issuer Credit Obligations (Unaffiliated)					2,330,434,822	2,446,626,221	24,291,860	XXX
0509999997 - Subtotals - Issuer Credit Obligations - Part 3					2,330,434,822	2,446,626,221	24,291,860	XXX
0509999999 - Subtotals - Issuer Credit Obligations					2,330,434,822	2,446,626,221	24,291,860	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-	09/01/2025	Interest Capitalization	XXX	58,549	58,549		1.A
38378Y-KD-0	Government National Mortgage A GNR 2013-	09/01/2025	Interest Capitalization	XXX	34,963	34,963		1.A
38380A-P9-2	Government National Mortgage A GNR 2016-	09/01/2025	Interest Capitalization	XXX	9,748	9,748		1.A
38380A-TY-3	Government National Mortgage A GNR 2016-	09/01/2025	Interest Capitalization	XXX	30,845	30,845		1.A
38380U-VP-5	Government National Mortgage A GNR 2018-	09/01/2025	Interest Capitalization	XXX	5,621	5,621		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
38383L-6X-3	Government National Mortgage A GNR 2022-	09/01/2025	Interest Capitalization	XXX	32,023	32,023		1.A
38383P-LR-0	Government National Mortgage A GNR 2022-	09/01/2025	Interest Capitalization	XXX	33,151	33,151		1.A
38383P-NE-7	Government National Mortgage A GNR 2022-	08/01/2025	Interest Capitalization	XXX	13,089	13,089		1.A
38383P-V3-2	Government National Mortgage A GNR 2022-	09/01/2025	Interest Capitalization	XXX	19,605	19,605		1.A
38383R-HE-0	Government National Mortgage A GNR 2022-	09/01/2025	Interest Capitalization	XXX	33,068	33,068		1.A
38383R-N2-9	Government National Mortgage A GNR 2022-	09/01/2025	Interest Capitalization	XXX	87,935	87,935		1.A
38383V-MM-7	Government National Mortgage A 3 EZ Y N	09/01/2025	Interest Capitalization	XXX	14,161	14,161		1.A
1019999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					372,758	372,758		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-	09/01/2025	Interest Capitalization	XXX	24,284	24,284		1.A
1029999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					24,284	24,284		XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)								
3136A7-PJ-5	Fannie Mae FNR 2012-88 WZ 3.500% 08/25	09/01/2025	Interest Capitalization	XXX	1,509	1,509		1.A
3136AA-4L-6	Fannie Mae FNR 2012-149 NZ 3.000% 01/2	09/01/2025	Interest Capitalization	XXX	19,111	19,111		1.A
3136AU-HZ-7	Fannie Mae FNR 2016-79 AZ 3.000% 11/25	09/01/2025	Interest Capitalization	XXX	37,043	37,043		1.A
3136AV-PM-5	Fannie Mae FNR 2017-10 LZ 3.000% 03/25	09/01/2025	Interest Capitalization	XXX	9,651	9,651		1.A
3136B2-7H-9	Fannie Mae FNR 2018-72 ZB 3.500% 10/25	09/01/2025	Interest Capitalization	XXX	77,772	77,772		1.A
3136B3-BY-5	Fannie Mae FNR 2018-75 ZU 3.500% 10/25	09/01/2025	Interest Capitalization	XXX	12,580	12,580		1.A
3136B3-PT-1	Fannie Mae FNR 2018-88 MZ 3.500% 12/25	09/01/2025	Interest Capitalization	XXX	55,229	55,229		1.A
3136BG-4G-3	Fannie Mae FNR 2021-65 GZ 2.000% 10/25	09/01/2025	Interest Capitalization	XXX	20,876	20,876		1.A
3136BG-5Y-3	Fannie Mae FNR 2021-66 DZ 2.000% 10/25	09/01/2025	Interest Capitalization	XXX	16,194	16,194		1.A
3136BG-N3-1	Fannie Mae FNR 2021-56 ZK 2.500% 09/25	09/01/2025	Interest Capitalization	XXX	17,510	17,510		1.A
3136BH-J3-4	Fannie Mae FNR 2021-49 CZ 2.500% 11/25	09/01/2025	Interest Capitalization	XXX	11,360	11,360		1.A
3136BJ-F5-9	Fannie Mae FNR 2021-73 DZ 2.500% 11/25	09/01/2025	Interest Capitalization	XXX	13,727	13,727		1.A
3136BJ-JW-6	Fannie Mae FNR 2021-69 VZ 2.000% 10/25	09/01/2025	Interest Capitalization	XXX	8,097	8,097		1.A
3136BJ-WW-1	Fannie Mae FNR 2021-76 PZ 2.500% 11/25	09/01/2025	Interest Capitalization	XXX	52,457	52,457		1.A
3136BK-JB-9	Fannie Mae FNR 2021-85 ZL 2.500% 12/25	09/01/2025	Interest Capitalization	XXX	12,744	12,744		1.A
3136BK-WK-4	Fannie Mae FNR 2021-95 JZ 2.500% 01/25	09/01/2025	Interest Capitalization	XXX	61,516	61,516		1.A
3136BK-X6-4	Fannie Mae FNR 2021-94 GZ 2.500% 01/25	09/01/2025	Interest Capitalization	XXX	21,667	21,667		1.A
3136BK-YR-7	Fannie Mae FNR 2021-86 ZT 2.500% 01/25	09/01/2025	Interest Capitalization	XXX	13,670	13,670		1.A
3136BK-YZ-9	Fannie Mae FNR 2021-86 MZ 2.500% 01/25	09/01/2025	Interest Capitalization	XXX	88,833	88,833		1.A
3136BL-3U-2	Fannie Mae FNR 2022-10 CZ 3.500% 02/25	09/01/2025	Interest Capitalization	XXX	31,839	31,839		1.A
3136BL-RU-6	Fannie Mae FNR 2022-7 ZE 2.500% 02/25/	09/01/2025	Interest Capitalization	XXX	34,081	34,081		1.A
3136BL-TN-0	Fannie Mae FNR 2022-7 GZ 2.500% 02/25/	09/01/2025	Interest Capitalization	XXX	13,642	13,642		1.A
3136BM-AH-1	Fannie Mae FNR 2022-9 Z 3.000% 03/25/5	09/01/2025	Interest Capitalization	XXX	43,906	43,906		1.A
3136BM-HC-5	Fannie Mae FNR 2022-21 BZ 3.500% 04/25	09/01/2025	Interest Capitalization	XXX	86,426	86,426		1.A
3136BM-KQ-0	Fannie Mae FNR 2022-15 JZ 3.500% 04/25	09/01/2025	Interest Capitalization	XXX	115,230	115,230		1.A
3136BM-PV-4	Fannie Mae FNR 2022-17 ZJ 3.500% 04/25	09/01/2025	Interest Capitalization	XXX	39,885	39,885		1.A
3136BM-QE-1	Fannie Mae FNR 2022-17 ZN 3.500% 04/25	09/01/2025	Interest Capitalization	XXX	28,048	28,048		1.A
3136BM-R8-3	Fannie Mae 4.000% 06/25/52	09/01/2025	Interest Capitalization	XXX	56,740	56,740		1.A
3136BM-W9-5	Fannie Mae 4.500% 06/25/52	09/01/2025	Interest Capitalization	XXX	45,394	45,394		1.A
3136BN-GM-2	Fannie Mae FNR 2022-46 CZ 4.500% 07/25	09/01/2025	Interest Capitalization	XXX	38,715	38,715		1.A
3136BN-HB-5	Fannie Mae FNR 2022-44 EZ 5.000% 07/25	09/01/2025	Interest Capitalization	XXX	43,737	43,737		1.A
3136BN-MA-1	Fannie Mae FNR 2022-37 CZ 4.500% 07/25	09/01/2025	Interest Capitalization	XXX	64,573	64,573		1.A
3136BN-N5-1	Fannie Mae FNR 2022-47 ZA 4.500% 08/25	09/01/2025	Interest Capitalization	XXX	64,332	64,332		1.A
3136BN-NX-0	Fannie Mae FNR 2022-37 ZK 4.500% 07/25	09/01/2025	Interest Capitalization	XXX	64,581	64,581		1.A
3136BN-QR-0	Fannie Mae FNR 2022-42 AZ 4.000% 07/25	09/01/2025	Interest Capitalization	XXX	22,621	22,621		1.A
3136BN-W7-7	Fannie Mae FNR 2022-60 GZ 4.500% 09/25	09/01/2025	Interest Capitalization	XXX	25,650	25,650		1.A
3136BP-CM-1	Fannie Mae FNR 2022-77 BZ 5.500% 11/25	09/01/2025	Interest Capitalization	XXX	191,584	191,584		1.A
3136BP-D4-0	Fannie Mae FNR 2023-5 CZ 5.000% 03/25/	09/01/2025	Interest Capitalization	XXX	56,408	56,408		1.A
3136BP-DC-2	Fannie Mae FNR 2022-64 KZ 4.500% 10/25	09/01/2025	Interest Capitalization	XXX	63,884	63,884		1.A
3136BP-GE-5	Fannie Mae FNR 2022-77 AZ 5.000% 11/25	09/01/2025	Interest Capitalization	XXX	86,031	86,031		1.A
3136BP-GW-5	Fannie Mae FNR 2022-78 AZ 5.500% 11/25	09/01/2025	Interest Capitalization	XXX	63,959	63,959		1.A
3136BP-KF-7	Fannie Mae FNR 2022-80 LZ 5.500% 11/25	09/01/2025	Interest Capitalization	XXX	47,969	47,969		1.A
3136BP-L8-2	Fannie Mae FNR 2023-12 LZ 5.000% 04/25	09/01/2025	Interest Capitalization	XXX	47,257	47,257		1.A
3136BP-MM-0	Fannie Mae FNR 2022-83 JZ 6.000% 12/25	09/01/2025	Interest Capitalization	XXX	83,619	83,619		1.A
3136BP-MQ-1	Fannie Mae FNR 2022-83 DZ 6.000% 12/25	09/01/2025	Interest Capitalization	XXX	140,766	140,766		1.A
3136BP-NC-1	Fannie Mae FNR 2022-88 BZ 5.500% 12/25	09/01/2025	Interest Capitalization	XXX	111,418	111,418		1.A
3136BP-QA-2	Fannie Mae FNR 2022-82 GZ 6.000% 12/25	09/01/2025	Interest Capitalization	XXX	87,891	87,891		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
3136BP-ZE-4	Fannie Mae FNR 2023-8 ZA 5.000% 02/25/	09/01/2025	Interest Capitalization	XXX	70,510	70,510		1.A
3136BQ-EH-8	Fannie Mae FNR 2023-37 BZ 5.500% 08/25	09/01/2025	Interest Capitalization	XXX	61,380	61,380		1.A
3136BR-GB-7	FEDERAL NATIONAL MORTGAGE ASSO ZFN2409G1	09/25/2025	Interest Capitalization	XXX	36,111	36,111		1.A
3136BT-RY-1	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	09/01/2025	Interest Capitalization	XXX	89,966	89,966		1.A
3137AJ-AY-0	FEDERAL HOME LOAN MORTGAGE COR FHR 3955	09/01/2025	Interest Capitalization	XXX	8,194	8,194		1.A
3137AS-RB-2	FHR 4088 Z FHR 4088 Z 3.500% 08/15/42	09/01/2025	Interest Capitalization	XXX	42,998	42,998		1.A
3137B1-3E-0	Freddie Mac FHR 4182 ZK 3.500% 03/15/4	09/01/2025	Interest Capitalization	XXX	24,035	24,035		1.A
3137B2-G3-8	Freddie Mac FHR 4206 LZ 3.500% 05/15/4	09/01/2025	Interest Capitalization	XXX	45,015	45,015		1.A
3137B3-D9-6	FHR 4224 UZ FHR 4224 UZ 3.000% 07/15/4	09/15/2025	Interest Capitalization	XXX	7,627	7,627		1.A
3137BF-BH-3	Freddie Mac FHR 4413 VZ 3.000% 11/15/4	09/01/2025	Interest Capitalization	XXX	26,319	26,319		1.A
3137BM-XN-1	FEDERAL HOME LOAN MORTGAGE COR FHR 4551	09/01/2025	Interest Capitalization	XXX	12,250	12,250		1.A
3137BT-RY-9	Freddie Mac FHR 4636 ZN 3.000% 12/15/4	07/01/2025	Interest Capitalization	XXX	3,225	3,225		1.A
3137FD-7H-9	Freddie Mac FHR 4748 YZ 3.500% 12/15/4	09/01/2025	Interest Capitalization	XXX	57,027	57,027		1.A
3137FQ-AT-0	Freddie Mac FHR 4932 AZ 3.000% 12/25/4	09/01/2025	Interest Capitalization	XXX	17,776	17,776		1.A
3137H1-5M-4	Freddie Mac FHR 5123 GZ 2.500% 07/25/5	09/01/2025	Interest Capitalization	XXX	27,684	27,684		1.A
3137H2-5X-8	FHLMC Multifamily Structured P FHR 5144	09/01/2025	Interest Capitalization	XXX	37,849	37,849		1.A
3137H2-7G-3	FHLMC Multifamily Structured P FHR 5140	09/01/2025	Interest Capitalization	XXX	72,995	72,995		1.A
3137H2-GR-9	FHLMC Multifamily Structured P FHR 5146	09/01/2025	Interest Capitalization	XXX	4,055	4,055		1.A
3137H2-Z6-4	FHLMC Multifamily Structured P FHR 5150	09/01/2025	Interest Capitalization	XXX	5,660	5,660		1.A
3137H3-2U-5	FHLMC Multifamily Structured P FHR 5150	09/01/2025	Interest Capitalization	XXX	35,087	35,087		1.A
3137H3-W3-2	FHLMC Multifamily Structured P FHR 5160	09/01/2025	Interest Capitalization	XXX	52,799	52,799		1.A
3137H4-VA-5	Freddie Mac FHR 5180 CZ 2.500% 11/25/5	09/01/2025	Interest Capitalization	XXX	6,835	6,835		1.A
3137H4-Z6-0	Freddie Mac FHR 5183 BZ 2.500% 01/25/5	09/01/2025	Interest Capitalization	XXX	11,227	11,227		1.A
3137H5-DN-4	Freddie Mac FHR 5180 KZ 2.500% 01/25/5	09/01/2025	Interest Capitalization	XXX	13,670	13,670		1.A
3137H5-FE-2	Freddie Mac FHR 5190 BZ 2.500% 01/25/5	09/01/2025	Interest Capitalization	XXX	54,567	54,567		1.A
3137H5-HU-4	Freddie Mac FHR 5190 Z 2.500% 01/25/52	09/01/2025	Interest Capitalization	XXX	13,642	13,642		1.A
3137H5-HW-0	Freddie Mac FHR 5190 ZL 3.000% 02/25/5	09/01/2025	Interest Capitalization	XXX	8,329	8,329		1.A
3137H5-JG-3	Freddie Mac FHR 5188 GZ 3.000% 01/25/5	09/01/2025	Interest Capitalization	XXX	73,201	73,201		1.A
3137H5-MR-5	Freddie Mac FHR 5191 BZ 2.500% 11/25/5	09/01/2025	Interest Capitalization	XXX	6,821	6,821		1.A
3137H5-RY-5	Freddie Mac FHR 5194 EZ 2.500% 02/25/5	09/01/2025	Interest Capitalization	XXX	13,642	13,642		1.A
3137H5-UE-5	Freddie Mac FHR 5189 CZ 2.500% 02/25/5	09/01/2025	Interest Capitalization	XXX	20,449	20,449		1.A
3137H5-VT-1	Freddie Mac FHR 5189 ZT 2.500% 01/25/5	09/01/2025	Interest Capitalization	XXX	34,090	34,090		1.A
3137H5-ZN-0	Freddie Mac FHR 5202 BZ 3.000% 03/25/5	09/01/2025	Interest Capitalization	XXX	16,617	16,617		1.A
3137H6-CX-1	Freddie Mac FHR 5200 ZA 2.500% 03/25/5	09/01/2025	Interest Capitalization	XXX	13,613	13,613		1.A
3137H6-PV-1	Freddie Mac FHR 5206 Z 3.000% 03/25/52	09/01/2025	Interest Capitalization	XXX	29,956	29,956		1.A
3137H6-S3-0	Freddie Mac FHR 5214 CZ 4.000% 04/25/5	09/01/2025	Interest Capitalization	XXX	85,815	85,815		1.A
3137H6-ZE-8	Freddie Mac FHR 5213 Z 3.500% 04/25/52	09/01/2025	Interest Capitalization	XXX	38,118	38,118		1.A
3137H7-5E-9	Freddie Mac FHR 5226 AZ 4.000% 05/25/5	09/01/2025	Interest Capitalization	XXX	144,814	144,814		1.A
3137H7-F2-4	Freddie Mac FHR 5221 ZE 3.500% 05/25/5	09/01/2025	Interest Capitalization	XXX	19,605	19,605		1.A
3137H7-N2-5	Freddie Mac FHR 5233 DZ 4.500% 10/25/4	09/01/2025	Interest Capitalization	XXX	102,266	102,266		1.A
3137H7-SH-7	Freddie Mac 4.000% 06/25/52	09/01/2025	Interest Capitalization	XXX	62,364	62,364		1.A
3137H7-WB-5	Freddie Mac 4.000% 06/25/52	09/01/2025	Interest Capitalization	XXX	22,671	22,671		1.A
3137H7-WG-4	Freddie Mac FHR 5230 AZ 3.500% 09/25/4	09/01/2025	Interest Capitalization	XXX	25,286	25,286		1.A
3137H7-ZJ-5	Freddie Mac FHR 5237 CZ 4.500% 06/25/5	09/01/2025	Interest Capitalization	XXX	25,810	25,810		1.A
3137H8-AD-3	Freddie Mac FHR 5236 BZ 5.000% 07/25/5	09/01/2025	Interest Capitalization	XXX	76,471	76,471		1.A
3137H8-KX-8	Freddie Mac FHR 5249 EZ 4.500% 08/25/5	09/01/2025	Interest Capitalization	XXX	38,586	38,586		1.A
3137H9-B4-0	Freddie Mac FHR 5267 GZ 5.000% 09/25/5	08/01/2025	Interest Capitalization	XXX	47,894	47,894		1.A
3137H9-BE-8	Freddie Mac FHR 5267 JZ 5.000% 10/25/5	09/01/2025	Interest Capitalization	XXX	110,267	110,267		1.A
3137H9-CR-8	Freddie Mac FHR 5272 CZ 5.500% 11/25/5	09/01/2025	Interest Capitalization	XXX	159,898	159,898		1.A
3137H9-DY-2	Freddie Mac FHR 5270 DZ 6.000% 11/25/5	09/01/2025	Interest Capitalization	XXX	35,368	35,368		1.A
3137H9-GB-9	Freddie Mac FHR 5275 AZ 5.500% 11/25/5	09/01/2025	Interest Capitalization	XXX	79,949	79,949		1.A
3137H9-GM-5	Freddie Mac FHR 5275 KZ 5.500% 11/25/5	09/01/2025	Interest Capitalization	XXX	95,939	95,939		1.A
3137H9-KU-2	Freddie Mac FHR 5282 MZ 5.500% 12/25/5	09/01/2025	Interest Capitalization	XXX	111,418	111,418		1.A
3137H9-RC-5	Freddie Mac FHR 5295 ZA 5.000% 03/25/5	09/01/2025	Interest Capitalization	XXX	42,306	42,306		1.A
3137H9-RD-3	Freddie Mac FHR 5295 ZJ 5.500% 03/25/5	09/01/2025	Interest Capitalization	XXX	74,575	74,575		1.A
3137H9-RZ-4	Freddie Mac FHR 5297 DZ 6.000% 03/25/5	09/01/2025	Interest Capitalization	XXX	68,273	68,273		1.A
3137HA-DG-8	Freddie Mac FHR 5329 JZ 6.000% 08/25/5	09/01/2025	Interest Capitalization	XXX	163,206	163,206		1.A
3137HA-K6-2	Freddie Mac FHR 5338 CZ 6.000% 09/25/5	09/01/2025	Interest Capitalization	XXX	50,470	50,470		1.A
3137HA-LL-8	Freddie Mac FHR 5333 LZ 6.000% 09/25/5	09/01/2025	Interest Capitalization	XXX	67,294	67,294		1.A
3137HA-RC-2	Freddie Mac FHR 5348 HZ 6.000% 10/25/5	09/01/2025	Interest Capitalization	XXX	75,329	75,329		1.A

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3137HB-D3-5	Freddie Mac FHR 5369 AZ 6.000% 05/25/5	09/01/2025	Interest Capitalization	XXX	61,572	61,572		1.A
3137HB-XZ-2	Freddie Mac 5386 HZ N N 5.500% 03/25/5	09/01/2025	Interest Capitalization	XXX	44,585	44,585		1.A
3137HH-NC-1	FEDERAL NATIONAL MORTGAGE ASSO STRU BNP-	09/01/2025	Interest Capitalization	XXX	85,575	85,575		1.A
3137HJ-6R-3	FEDERAL HOME LOAN MORTGAGE COR 5.500%	09/01/2025	Interest Capitalization	XXX	28,265	28,265		1.A
3137HJ-6U-6	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	09/01/2025	Interest Capitalization	XXX	47,344	47,344		1.A
35563P-BD-0	Freddie Mac - SCRT SCRT 2017-2 MB 3.00	09/01/2025	Interest Capitalization	XXX				1.A
35563P-GE-3	Freddie Mac - SCRT SCRT 2018-3 HZ 3.00	09/01/2025	Interest Capitalization	XXX	60,126	60,126		1.A
35563P-GK-9	Freddie Mac - SCRT SCRT 2018-3 MZ 3.50	09/01/2025	Interest Capitalization	XXX	234,680	234,680		1.A
35563P-HJ-1	Freddie Mac - SCRT SCRT 2018-4 MZ 3.50	09/01/2025	Interest Capitalization	XXX	132,936	132,936		1.A
35563P-JJ-9	Freddie Mac - SCRT SCRT 2019-1 MZ 3.50	09/01/2025	Interest Capitalization	XXX	54,749	54,749		1.A
35563P-LF-4	Freddie Mac - SCRT SCRT 2019-3 HZ 3.00	09/01/2025	Interest Capitalization	XXX	8,977	8,977		1.A
35563P-MP-1	Freddie Mac - SCRT SCRT 2019-4 MZ 3.00	09/01/2025	Interest Capitalization	XXX	106,922	106,922		1.A
45130B-CG-6	IDAHO HOUSING AND FINANCE ASSO IDGEN 5	07/23/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	2,000,000	2,000,000		1.B FE
60637G-KM-0	MISSOURI ST HSG DEV COMMN MOSSFH 5.100	06/25/2025	RAYMOND JAMES & ASSOCIATES	XXX	6,000,000	6,000,000		1.B FE
60637G-KN-8	MISSOURI ST HSG DEV COMMN MOSSFH 5.150	06/25/2025	RAYMOND JAMES & ASSOCIATES	XXX	1,000,000	1,000,000		1.B FE
60637G-ME-6	MISSOURI ST HSG DEV COMMN MOSSFH 5.000	09/10/2025	STIFEL NICOLAUS EUROPE LIMITED	XXX	2,000,000	2,000,000		1.B FE
647201-6Y-3	NEW MEXICO MORTGAGE FINANCE AU NMSHSG	08/01/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	1,000,000	1,000,000		1.B FE
1039999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)					18,096,676	18,096,676		XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)								
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)								
10571J-AA-4	BRAVO RESIDENTIAL FUNDING TRUS 5.082%	08/25/2025	JPMORGAN SECURITIES INC	XXX	3,999,988	4,000,000	15,246	1.A FE
10571J-AD-8	BRAVO RESIDENTIAL FUNDING TRUS 5.285%	08/25/2025	JPMORGAN SECURITIES INC	XXX	1,349,993	1,350,000	5,351	1.C FE
10571J-AE-6	BRAVO RESIDENTIAL FUNDING TRUS 5.589%	08/25/2025	JPMORGAN SECURITIES INC	XXX	2,449,968	2,450,000	10,270	1.F FE
316918-AA-9	FIGRE TRUST SERIES 25 PF2 CLASS C 5.01	09/16/2025	JPMORGAN SECURITIES INC	XXX	3,999,940	4,000,000	12,821	1.A FE
316918-AC-5	FIGRE TRUST SERIES 25 PF2 CLASS C 5.21	09/16/2025	JPMORGAN SECURITIES INC	XXX	1,099,998	1,100,000	3,667	1.F Z
36272N-AB-0	GD MORTGAGE BACKED SECURITIES 6.390% 1	07/24/2025	GOLDMAN SACHS & CO	XXX	2,000,000	2,000,000		1.C FE
36274T-AA-7	GS MORTGAGE BACKED SECURITIES 5.137% 1	08/26/2025	GOLDMAN SACHS & CO	XXX	6,849,923	6,850,000	27,369	1.A FE
36274T-AC-3	GS MORTGAGE BACKED SECURITIES 5.492% 1	08/26/2025	GOLDMAN SACHS & CO	XXX	1,649,973	1,650,000	7,048	1.F FE
36831D-AL-4	GCAT SERIES 25 INV3 A11 6.000% 08/25/5	08/13/2025	BANK OF AMERICA	XXX	4,058,010	4,000,000	17,333	1.A FE
43762A-AE-5	HOMES TRUST SERIE 25 AFC3 A3 5.338% 08	09/10/2025	NOMURA INC	XXX	2,999,971	3,000,000	20,907	1.F FE
52808#-AA-9	LEWIS MCCHORD COMMUNITIES LLC FTLS 6.7	07/23/2025	DIRECT	XXX	63,450,000	63,450,000		1.D FE
617946-AA-6	MORGAN STANLEY RESIDENTIAL MO SERIES 25	09/30/2025	MORGAN STANLEY	XXX	19,524,562	20,000,000	75,556	1.A Z
617946-AD-0	MORGAN STANLEY RESIDENTIAL MO SERIES 25	09/30/2025	MORGAN STANLEY	XXX	3,096,848	3,200,000	12,089	1.D Z
617946-AE-8	MORGAN STANLEY RESIDENTIAL MO SERIES 25	09/30/2025	MORGAN STANLEY	XXX	4,487,093	4,650,000	17,567	1.G Z
62957J-AC-5	NEW YORK MORTAGE TRUST SERIES 25 INV2 CL	09/24/2025	MORGAN STANLEY	XXX	6,249,895	6,250,000	25,174	1.A FE
62957J-AF-8	NEW YORK MORTAGE TRUST SERIES 25 INV2 CL	09/24/2025	MORGAN STANLEY	XXX	999,998	1,000,000	4,232	1.D FE
62957J-AG-6	NEW YORK MORTAGE TRUST SERIES 25 INV2 CL	09/24/2025	MORGAN STANLEY	XXX	1,149,985	1,150,000	5,054	1.G FE
67122D-AG-8	ONSLOW BAY FINANCIAL LLC SERIES 25 NQM16	09/12/2025	MORGAN STANLEY	XXX	2,999,992	3,000,000	7,381	1.E Z
67449K-AC-7	ONSLOW BAY FINANCIAL LLC SERIES 25 J3 CL	09/30/2025	BANK OF AMERICA	XXX	9,837,500	10,000,000	45,000	1.A FE
67449K-AW-3	ONSLOW BAY FINANCIAL LLC SERIES 25 J3 CL	09/30/2025	BANK OF AMERICA	XXX	17,932,500	18,000,000	99,000	1.B FE
70879Q-V8-3	PENNSYLVANIA HSG FIN AGY MTGE PASSFH 5	06/11/2025	BANK OF AMERICA	XXX	11,000,000	11,000,000		1.B FE
70879Q-V9-1	PENNSYLVANIA HSG FIN AGY MTGE PASSFH 5	06/11/2025	BANK OF AMERICA	XXX	1,000,000	1,000,000		1.B FE
73015E-AK-5	PMT LOAN TRUST 6.000% 07/25/56	08/06/2025	BANK OF AMERICA	XXX	6,092,209	6,000,000	13,000	1.A FE
73015F-AK-2	PMT LOAN TRUST 6.000% 06/25/56	07/11/2025	GOLDMAN SACHS & CO	XXX	1,991,423	2,000,000	5,667	1.A FE
74387A-AK-1	PROVIDENT FUNDING MORTAGE 5.500% 09/25	09/05/2025	BANK OF AMERICA	XXX	4,980,608	5,000,000	8,403	1.A FE
74387A-AP-0	PROVIDENT FUNDING MORTAGE 5.500% 09/25	09/05/2025	BANK OF AMERICA	XXX	17,021,250	17,000,000	28,569	1.B FE
79589V-AN-4	SALUDA GRADE ALTERNATIVE MORTG 6.106%	07/10/2025	GOLDMAN SACHS & CO	XXX	13,000,000	13,000,000		1.A FE
79589V-AP-9	SALUDA GRADE ALTERNATIVE MORTG 6.206%	07/10/2025	GOLDMAN SACHS & CO	XXX	4,000,000	4,000,000		1.A FE
924931-AG-3	Verus Securitization Trust 5.535% 08/2	09/12/2025	WELLS FARGO	XXX	6,780,586	6,750,000	14,529	1.F FE
1059999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					226,052,213	226,850,000	481,233	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)								
78348L-AA-8	RWC COMMERCIAL MORTGAGE SEC SERIES 25 1	09/29/2025	NOMURA INC	XXX	3,895,029	3,900,000	4,882	1.A Z
91875*-AA-9	VMC Master Finance 3 LLC VMC Master Fina	07/21/2025	ABF	XXX	19,402,500	19,500,000		3.B Z
1079999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					23,297,529	23,400,000	4,882	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)								
05556E-AC-0	BDS..25-FL14 BDS..25-FL15-AS 5.805% 03/1	08/14/2025	WELLS FARGO	XXX	12,100,000	12,100,000		1.A FE

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05556E-AE-6	BDS LTD BDS..25-FL15 BDS..25-FL15-B 6.03	08/14/2025	WELLS FARGO	XXX	12,850,000	12,850,000		1.D FE
05556E-AG-1	BDS LTD BDS..25-FL15 BDS..25-FL15-C 6.28	08/14/2025	WELLS FARGO	XXX	6,500,000	6,500,000		1.G FE
05619B-AE-7	BSPRT ISSUER LTD BSPRT..25-FL12 BSPRT..25-	09/24/2025	JPMORGAN SECURITIES INC.	XXX	8,927,625	8,950,000		1.D Z
05619B-AG-2	BSPRT ISSUER LTD BSPRT..25-FL12 BSPRT..25-	09/24/2025	JPMORGAN SECURITIES INC.	XXX	2,344,125	2,350,000		1.G Z
10970B-AA-8	Brinley Private Debt 2025-1 Brinley CLO	07/29/2025	US BANCORP INVESTMENTS, INC.	XXX	70,206,250	70,206,250		1.A
10970B-AB-6	Brinley Private Debt 2025-1 Brinley CLO	07/29/2025	US BANCORP INVESTMENTS, INC.	XXX	7,050,000	7,050,000		1.C
10970B-AC-4	Brinley Private Debt 2025-1 Brinley CLO	07/29/2025	US BANCORP INVESTMENTS, INC.	XXX	7,050,000	7,050,000		1.E
10970B-AD-2	Brinley Private Debt 2025-1 Brinley CLO	07/29/2025	US BANCORP INVESTMENTS, INC.	XXX	7,050,000	7,050,000		2.A
10970B-AE-0	Brinley Private Debt 2025-1 Brinley CLO	07/29/2025	US BANCORP INVESTMENTS, INC.	XXX	5,581,250	5,581,250		3.B Z
10970B-AF-7	Brinley Private Debt 2025-1 Brinley CLO	07/29/2025	US BANCORP INVESTMENTS, INC.	XXX	8,812,500	8,812,500		4.B
15673U-AA-5	CERBERUS ONSHORE CLO LLC CERB.. CERB..25-1	06/10/2025	WELLS FARGO	XXX	3,000,000	3,000,000		1.A FE
15675M-AC-7	CERBERUS LOAN FUNDING 52 LLC C CERB..25-3	08/26/2025	NATIXIS	XXX	4,000,000	4,000,000		1.C FE
15675M-AE-3	CERBERUS ONSHORE CLO LLC CERB.. CERB..25-3	08/26/2025	NATIXIS	XXX	1,450,000	1,450,000		1.G FE
15675Q-AE-4	CERBERUS LOAN FUNDING 51 LLC C CERB..25-2	07/23/2025	GREENSLEDGE CAPITAL MARKETS	XXX	7,900,000	7,900,000		1.G FE
38181H-AG-8	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..20-	06/27/2025	SG AMERICAS SECURITIES, LLC	XXX	4,800,000	4,800,000		1.C FE
38181H-AJ-2	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..20-	06/27/2025	SG AMERICAS SECURITIES, LLC	XXX	3,150,000	3,150,000		1.F FE
38181U-AA-2	GOLUB CAPITAL PARTNERS CLO LTD 6.071%	08/22/2025	GREENSLEDGE CAPITAL MARKETS	XXX	68,000,000	68,000,000		1.G FE
43367A-AC-8	HLEND CLO HLEND..25-4 HLEND..25-4A-B 6.0	07/10/2025	NATIXIS	XXX	30,000,000	30,000,000		1.C FE
46656T-AU-0	JCP DIRECT LENDING CLO JCPDL..2 JCPDL..23-	07/01/2025	Jefferies & Company Inc.	XXX	4,700,000	4,700,000		1.A FE
46656T-AW-6	JCP DIRECT LENDING CLO JCPDL..2 JCPDL..23-	07/01/2025	Jefferies & Company Inc.	XXX	4,348,750	4,348,750		1.C FE
46656T-AY-2	JCP DIRECT LENDING CLO JCPDL..2 JCPDL..23-	07/01/2025	Jefferies & Company Inc.	XXX	3,000,000	3,000,000		1.F FE
64135X-AE-1	NEUBERGER BERMAN CLO LTD NEUB.. NEUB..19-3	06/27/2025	WELLS FARGO	XXX	7,500,000	7,500,000		1.F FE
69121A-AC-0	OWL ROCK CLO LTD OR..25-22 OR..25-22A-B	08/15/2025	SMBC NIKKO CAPITAL MARKETS LIM	XXX	17,200,000	17,200,000		1.C FE
69121A-AE-6	OWL ROCK CLO LTD OR..25-22 OR..25-22A-C	08/15/2025	SMBC NIKKO CAPITAL MARKETS LIM	XXX	9,000,000	9,000,000		1.F FE
916925-AA-8	UPX HIL 2025-1 ISSUER TRUST SERIES 25-1	08/21/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	3,899,654	3,900,000		1.G FE
BGHA0S-2M-2	SG PROPERTY SPA NSANAPLES 8.250% 07/15	09/04/2025	DIRECT	XXX	7,000,000	7,000,000	109,083	3.B Z
55823F-AC-9	MADISON PARK FUNDING LTD MDPK.. MDPK..25-6	06/18/2025	NATIXIS	XXX	6,400,000	6,400,000		1.F FE
55823F-AF-2	MADISON PARK FUNDING LTD MDPK.. MDPK..25-6	06/18/2025	NATIXIS	XXX	10,500,000	10,500,000		1.C FE
1099999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)					344,320,154	344,348,750	109,083	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	07/31/2025	ABF	XXX	40,357	40,357		1.C PL
04941*-AC-8	Atlas Securitized Products Atlas Securit	07/31/2025	ABF	XXX	40,357	40,357		1.F PL
05647@-AA-4	BX FRONTIER MEMBER I LLC FRONTIER MEMBER	09/18/2025	ABF	XXX	25,103,487	25,103,487		2.B PL
40497#-AA-0	HARBOURVEST PARTNERS LLC HV DDTL 1L 09/2	09/25/2025	ABF	XXX	10,269,075	10,309,405		3.B
48285*-AA-3	KCLF Note Issuer I SPV LLC KCLF Note Iss	07/10/2025	Tax Free Exchange	XXX	13,870,889	14,100,819	256,339	1.C PL
68840#-AA-5	OSPREY FUNDING I GREENSKY1-A 5/2028	09/30/2025	ABF	XXX	8,229,084	8,229,084		1.D PL
68840#-AB-3	OSPREY FUNDING I GREENSKY1-B 5/2028	09/30/2025	ABF	XXX	1,399,200	1,399,200		1.G PL
68840#-AC-1	OSPREY FUNDING I GREENSKY1-C 5/2028	09/30/2025	ABF	XXX	897,009	897,009		2.C PL
68840#-AD-9	OSPREY FUNDING I GREENSKY1-D 5/2028	09/30/2025	ABF	XXX	942,833	942,833		3.C PL
68840#-AE-7	OSPREY FUNDING I GREENSKY1-E 5/2028	09/30/2025	ABF	XXX	618,915	618,915		4.B PL
87347@-AA-5	Thoma Bravo Credit Fund III TBCF III TL	07/22/2025	ABF	XXX	3,021,429	3,021,429		1.F PL
BGH8SP-5K-4	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-A3D	08/13/2025	DIRECT	XXX	1,724,696	1,724,696		1.E PL
BGH8SP-5S-7	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-B3D	08/13/2025	DIRECT	XXX	1,037,273	1,037,273		2.A PL
1119999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					67,194,604	67,464,864	256,339	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
37942@-AA-9	BLACKROCK GLOBAL INFRASTRUCTUR BLACKROCK	09/15/2025	DIRECT	XXX	35,643,520	35,643,520		2.B PL
72305*-AA-9	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III	07/30/2025	DIRECT	XXX	1,734,531	1,734,531		2.B PL
72305*-AB-7	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III	07/30/2025	DIRECT	XXX	788,423	788,423		2.C FE
72306@-AA-6	PINEBRIDGE PB Private Credit IV Class A	07/30/2025	DIRECT	XXX	746,215	746,215		1.G PL
72306@-AB-4	PINEBRIDGE PB Private Credit IV Class B	07/30/2025	DIRECT	XXX	339,189	339,189		2.C PL
72306@-AC-2	PINEBRIDGE PB Private Credit IV Class C	07/30/2025	DIRECT	XXX	128,892	128,892		3.C PL
1319999999 - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					42,129,343	42,129,343		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)								
44418#-AA-8	Hudson Waterfront Credit SPV I Hudson Wa	09/04/2025	ABF	XXX	10,525,125	10,525,125		3.B

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
1339999999 - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)					10,525,125	10,525,125		XXX
Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Affiliated)								
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Lease-Backed Securities – Practical Expedient (Unaffiliated)								
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Lease-Backed Securities – Practical Expedient (Affiliated)								
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)								
867976-AB-8	SunStrong Issuer 2025-1 LLC STRONG 2025-	09/19/2025	Academy Securities, Inc	XXX	9,932,725	10,086,000		3.B Z
1539999999 - Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)					9,932,725	10,086,000		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)								
03766#-AC-8	Apollo Aviation Securitization AASET 201	07/01/2025	Internal Transfer	XXX	4	4		3.B Z
81758J-AA-0	SERVICE EXPERTS ISSUER LLC SE.. SE..25-1A-	08/19/2025	CREDIT AGRICOLE CIB	XXX	15,096,417	15,100,000		1.F FE
86212F-AB-5	STORE MASTER FUNDING I-VII STR..25-1-A2	09/25/2025	CITIGROUP GLOBAL MARKETS INC	XXX	16,997,099	17,000,000		1.A FE
86212F-AC-3	STORE MASTER FUNDING LLC STR..2 STR..25-1-	09/25/2025	CITIGROUP GLOBAL MARKETS INC	XXX	9,992,919	10,000,000		1.A FE
86212F-AF-6	STORE MASTER FUNDING LLC STR..2 STR..25-1-	09/25/2025	CITIGROUP GLOBAL MARKETS INC	XXX	1,998,992	2,000,000		1.C Z
86212F-AG-4	STORE MASTER FUNDING LLC STR..2 STR..25-1A	09/25/2025	CITIGROUP GLOBAL MARKETS INC	XXX	1,599,402	1,600,000		1.C FE
63943G-AA-0	NAVIGATOR AIRCRAFT ABS LTD NAV NAVTRA..25	09/17/2025	MIZUHO SECURITIES USA LLC	XXX	5,999,873	6,000,000		1.F FE
75914J-AB-1	Regional 2021-1 Limited (Regio Regional	08/15/2025	ABF	XXX	40,210,000	40,210,000		1.G FE
75914J-AC-9	Regional 2021-1 Limited (Regio Regional	08/15/2025	ABF	XXX	3,240,000	3,240,000		2.B FE
1719999999 - Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Lease-Backed Securities – Full Analysis (Unaffiliated)					95,134,706	95,150,004		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)								
14856C-AA-7	Castlelake Aircraft Structured 4.125%	07/15/2025	Interest Capitalization	XXX				2.A FE
25755T-AQ-3	DOMINOS PIZZA MASTER ISSUER LL DPABS..25-	08/12/2025	BARC	XXX	34,500,000	34,500,000		2.A FE
40446Q-AA-8	HTAP Issuer Trust 2025-2 HTAP Issuer Tru	08/22/2025	NOMURA INC	XXX	17,202,832	17,305,500	46,869	3.B Z
40446Q-AB-6	HTAP Issuer Trust 2025-2 HTAP Issuer Tru	08/22/2025	NOMURA INC	XXX	949,590	956,000	3,187	3.B Z
55339T-AA-0	MN8 PORTFOLIO IV LLC MN8 6.310% 07/30/	06/24/2025	MUFG Securities America	XXX	1,372,000	1,372,000		2.C Z
59170D-A*-2	MetroNet Infrastructure Issuer	07/24/2025	ABF	XXX	9,723,309	9,900,000		3.B Z
645424-BP-6	NEW HOPE CULTURAL EDUCATION FA NHPFAC	08/14/2025	GOLDMAN SACHS & CO	XXX	4,161,480	4,000,000		1.D FE
67449H-AA-8	OBSIDIAN ISSUER 2025-1 LLC OBSIS..25-1	08/15/2025	DIRECT	XXX	24,450,000	24,450,000		1.E FE
74690F-AA-4	QTS ISSUER ABS II LLC QTSII..25-1A-A2 5	09/10/2025	DEUTSCHE BANK SECURITIES INC	XXX	12,999,585	13,000,000		1.G FE
74750*-AA-5	QTS Realty Trust Inc. QTS Realty Trust I	07/09/2025	ABF	XXX	8,216,406	8,841,406		1.F PL
74750*-AA-5	QTS Realty Trust Inc. QTS Realty Trust I	09/25/2025	ABF	XXX	18,475,605	18,475,605		1.F PL
762244-NJ-6	RHODE ISLAND HLTH & EDUCTNL BL 5.250%	08/22/2025	TRB CAPITAL MARKETS LLC	XXX	998,440	1,000,000	14,729	1.E FE
86772G-AA-7	Sunrun Inc. Sunrun..Romulus..1L..TL..Jul25	07/09/2025	ABF	XXX	9,155,792	8,992,267		1.G PL
86774*-AA-1	Sunrun Inc. Sunrun..Charis..1L..TL..Jul25	07/09/2025	ABF	XXX	7,578,911	7,285,803		1.G PL
87218F-A*-2	Thoma Bravo Credit Fund TBCF II TL 09/2	07/16/2025	ABF	XXX	27,158,866	27,192,856		1.F PL
BGHA3K-J8-9	BLUE OWL GP STAKES IV BGS 5.940% 09/04	08/08/2025	DIRECT	XXX	1,040,000	1,040,000		1.F PL
BGHA48-29-1	BLUE OWL GP STAKES IV 5.940% 09/04/45	08/08/2025	DIRECT	XXX	960,000	960,000		1.F PL
G8315#-AA-0	KCK LTD KCK LTD Term Loan (Amendment N	07/10/2025	ABF	XXX	459,990	459,990		2.B FE
G8315#-AB-8	KCK LTD KCK Ltd Revolving Loan	07/11/2025	ABF	XXX	421,209	430,629		2.B Z
00237@-AB-9	ASL Holdings Loan Trust 2023-1 ASL Holdi	07/29/2025	ABF	XXX	10,171,250	10,300,000		3.B Z
40190A-AA-1	GCFRF..24-1A GPDFN..4-A1 7.296% 04/10/38	09/22/2025	DIRECT	XXX	10,279,323	10,279,323		1.G PL
1739999999 - Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Unaffiliated)					200,274,588	200,741,379	64,785	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)					1,037,354,705	1,039,189,183	916,322	XXX
1909999997 - Subtotals - Asset-Backed Securities - Part 3					1,037,354,705	1,039,189,183	916,322	XXX
1909999999 - Subtotals - Asset-Backed Securities					1,037,354,705	1,039,189,183	916,322	XXX
2009999999 - Subtotals - Issuer Credit Obligations and Asset-Backed Securities					3,367,789,527	3,485,815,404	25,208,182	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
78456@-11-1	Vardiman T/L 1L (Preferred Equ Vardiman	06/30/2025	DIRECT	68,208,940	68,209			2.C FE
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred					68,209	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								

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
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3					68,209	XXX		XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks					68,209	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	09/30/2025	PIK	1,303.450	32,126	XXX		XXX
BGH9Z3-2U-4	FUSION BUYER LLC	08/01/2025	Tax Free Exchange	2,574.000	2,519	XXX		XXX
000000-00-0	AGENTS DEFERED COMP RABBI TRUST	09/30/2025	DIRECT	245,643.510	245,644	XXX		XXX
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					280,289	XXX		XXX
Common Stocks - Mutual Funds - Designations Assigned by the SVO								
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								
Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO								
Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO								
Common Stocks - Closed-End Funds - Designations Assigned by the SVO								
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO								
Common Stocks - Exchange Traded Funds								
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded								
Common Stocks - Parent, Subsidiaries and Affiliates - Other								
64858B-AA-2	NEW ROOTS NEW ROOTS N TR	09/25/2025	ABF	115,000,000.000	115,000,000	XXX		XXX
861734-AA-9	Stone Roots STONE ROOTS N TR	09/23/2025	ABF	60,000,000.000	60,000,000	XXX		XXX
89014B-AA-0	ELLINGTON ROOTS TRUST TON ROOTS N TRUST	09/11/2025	DIRECT	100,000,000.000	100,000,000	XXX		XXX
5929999999 - Common Stocks - Parent, Subsidiaries and Affiliates - Other					275,000,000	XXX		XXX
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 3					275,280,289	XXX		XXX
5989999999 - Common Stocks - Subtotals - Common Stocks					275,280,289	XXX		XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks					275,348,498	XXX		XXX
6009999999 Totals					3,643,138,025	XXX	25,208,182	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)																				
911759-MM-7	HOUSING URBAN DEVELOPMNT HUD 3.5 08/01/3	08/01/2025	Call 100.0000	XXX	10,000	10,000	10,000	10,000						10,000				350	08/01/2030	1.A
911759-MN-5	HOUSING URBAN DEVELOPMNT HUD 3.55 08/01/	08/01/2025	Call 100.0000	XXX	40,000	40,000	40,000	40,000						40,000				1,420	08/01/2031	1.A
911759-MP-0	HOUSING URBAN DEVELOPMNT HUD 3.6 08/01/3	08/01/2025	Call 100.0000	XXX	30,000	30,000	30,000	30,000						30,000				1,080	08/01/2032	1.A
0019999999 - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					80,000	80,000	80,000	80,000						80,000				2,850	XXX	XXX
Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)																				
Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities																				
168863-DY-1	REPUBLIC OF CHILE CHILE 4.34 03/07/42	09/26/2025	JPMORGAN SECURITIES INC.	XXX	4,845,500	5,500,000	5,495,600	5,496,016		118		118		5,496,134		(650,634)	(650,634)	253,287	03/07/2042	1.F FE
00388W-AK-7	EMIRATE OF ABU DHABI UNITED AR TAQAUH 3	09/26/2025	JPMORGAN SECURITIES INC.	XXX	1,437,400	2,000,000	2,000,000	2,000,000						2,000,000		(562,600)	(562,600)	62,333	04/29/2051	1.D FE
05330G-AA-2	PANAMA REPUBLIC OF AUTOPA 4.95 07/29/35	09/26/2025	JPMORGAN SECURITIES INC.	XXX	1,425,000	1,500,000	1,473,480	1,483,036		951		951		1,483,987		(58,987)	(58,987)	86,625	07/29/2035	2.A FE
29135L-AJ-9	EMIRATE OF ABU DHABI ADGB 3.875 04/16/50	09/26/2025	JPMORGAN SECURITIES INC.	XXX	813,790	1,000,000	961,360	964,781		603		603		965,384		(151,594)	(151,594)	36,920	04/16/2050	1.C FE
698299-BH-6	REPUBLIC OF PANAMA PANAMA 4.5 04/16/50	09/26/2025	JPMORGAN SECURITIES INC.	XXX	2,990,000	4,000,000	4,495,320	4,457,357		(8,609)		(8,609)		4,448,747		(1,458,747)	(1,458,747)	171,500	04/16/2050	2.C FE
698299-BL-7	REPUBLIC OF PANAMA PANAMA 3.87 07/23/60	09/26/2025	JPMORGAN SECURITIES INC.	XXX	8,939,000	14,000,000	15,454,740	15,378,933		(15,550)		(15,550)		15,363,383		(6,424,383)	(6,424,383)	641,130	07/23/2060	2.C FE
698299-BR-4	REPUBLIC OF PANAMA PANAMA 3.298 01/19/33	09/26/2025	JPMORGAN SECURITIES INC.	XXX	41,222,400	48,000,000	48,000,000	48,000,000						48,000,000		(6,777,600)	(6,777,600)	1,890,853	01/19/2033	2.C FE
715638-DS-8	REPUBLIC OF PERU PERU 3.3 03/11/41 3.3	09/26/2025	JPMORGAN SECURITIES INC.	XXX	13,107,000	17,000,000	16,373,720	16,461,601		18,578		18,578		16,480,179		(3,373,179)	(3,373,179)	589,050	03/11/2041	2.B FE
718286-CP-0	REPUBLIC OF THE PHILIPPINES PHILIP 3.2 0	09/26/2025	JPMORGAN SECURITIES INC.	XXX	3,632,500	5,000,000	4,957,450	4,961,535		935		935		4,962,470		(1,329,970)	(1,329,970)	196,889	07/06/2046	2.B FE
77586R-AL-4	GOVERNMENT OF ROMANIA ROMANI 3.625 03/27	09/26/2025	JPMORGAN SECURITIES INC.	XXX	9,790,000	11,000,000	10,930,700	10,948,689		4,665		4,665		10,953,354		(1,163,354)	(1,163,354)	400,965	03/27/2032	2.C FE
000000-00-0	REPUBLIC OF CHILE CHILE 3.5 04/15/53 3	09/26/2025	JPMORGAN SECURITIES INC.	XXX	12,780,000	18,000,000	18,000,000	18,000,000						18,000,000		(5,220,000)	(5,220,000)	602,000	04/15/2053	1.F FE
0039999999 - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					100,982,590	127,000,000	128,142,370	128,151,948		1,691		1,691		128,153,638		(27,171,048)	(27,171,048)	4,931,552	XXX	XXX
Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)																				
010878-AY-2	ALAMEDA CALIF CA ALA 3.75 08/01/2032 3	09/25/2025	WELLS FARGO	XXX	1,724,749	1,780,000	1,779,202	1,779,521		41		41		1,779,562		(54,813)	(54,813)	77,009	08/01/2032	1.A FE
05914F-BD-1	BALTIMORE CNTY MD MD BAL O 09/15/2025	09/15/2025	Maturity	XXX	8,000,000	8,000,000	7,174,400	7,961,332		38,668		38,668		8,000,000					09/15/2025	1.A FE
144393-MB-8	CARPINTERIA CALIF UNI SCH DIST CA CPNSCD	09/24/2025	PIPER SANDLER & CO	XXX	2,460,070	2,465,000	2,492,608	2,486,925		(762)		(762)		2,486,163		(26,093)	(26,093)	113,390	08/01/2040	1.D FE
187466-CE-5	CLINTON CNTY MO REORG SCH DIST MO CLISCD	09/15/2025	Maturity	XXX	2,935,000	2,935,000	2,935,000	2,935,000						2,935,000				32,358	09/15/2025	1.B FE
232769-DV-8	CYPRESS-FAIRBANKS TEX INDPT SC TX CYSSCD	09/24/2025	@CRO	XXX	504,485	500,000	509,690	506,939		(381)		(381)		506,558		(2,073)	(2,073)	22,556	02/15/2036	1.A FE
232769-DW-6	CYPRESS-FAIRBANKS TEX INDPT SC TX CYSSCD	09/24/2025	@CRO	XXX	1,003,500	1,000,000	1,014,670	1,010,826		(533)		(533)		1,010,292		(6,792)	(6,792)	45,111	02/15/2037	1.A FE
232769-EU-9	CYPRESS-FAIRBANKS TEX INDPT SC TX CYSSCD	09/24/2025	@CRO	XXX	1,004,000	1,000,000	1,050,440	1,022,893		(3,933)		(3,933)		1,018,960		(14,960)	(14,960)	45,111	02/15/2038	1.A FE
357172-VA-0	FREMONT CALIF UN HIGH SCH DIST CA FMTSCD	08/01/2025	Redemption 100.0000	XXX	750,000	750,000	750,000	750,000						750,000				45,600	02/01/2026	1.A FE
542433-ND-5	LONG BEACH CALIF UNI SCH DIST CA LONSCD	08/01/2025	Redemption 100.0000	XXX	1,440,000	1,440,000	1,440,000	1,440,000						1,440,000				85,162	08/01/2025	1.D FE
544646-XS-6	LOS ANGELES CALIF UNI SCH DIST CA LOSSCD	09/15/2025	Maturity	XXX	45,000,000	45,000,000	45,000,000	45,000,000						45,000,000				519,750	09/15/2025	1.D FE
544646-XT-4	LOS ANGELES CALIF UNI SCH DIST CA LOSSCD	09/15/2025	Maturity	XXX	2,000,000	2,000,000	1,600,000	1,961,887		38,113		38,113		2,000,000				23,100	09/15/2025	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
549220-4S-7	LUBBOCK TX INDEP SCH DIST LUBBOCK ISD-PR	09/25/2025	WELLS FARGO	XXX	456,375	470,000	469,598	469,629		16		16		469,645		(13,270)	(13,270)	16,109	02/15/2039	1.A
549220-4T-5	LUBBOCK TX INDEP SCH DIST LUBBOCK ISD-PR	09/25/2025	WELLS FARGO	XXX	107,155	110,000	109,903	109,909		3		3		109,912		(2,757)	(2,757)	3,893	02/15/2043	1.A
564538-CS-3	MANTECA CALIF UNI SCH DIST CA MANSCD 0 0	09/22/2025	BANK OF AMERICA	XXX	4,605,490	5,445,000	3,593,700	4,531,752		92,914		92,914		4,624,666		(19,176)	(19,176)		08/01/2031	2.C FE
564538-CX-2	MANTECA CALIF UNI SCH DIST CA MANSCD 0 0	09/22/2025	RAYMOND JAMES & ASSOCIATES	XXX	3,620,516	5,355,000	2,905,088	3,751,109		84,843		84,843		3,835,952		(215,436)	(215,436)		08/01/2036	2.C FE
592112-TP-1	METROPOLITAN GOVERNMENT OF NAS TN MET 4	09/24/2025	@CRO	XXX	1,506,825	1,500,000	1,520,355	1,508,234		(1,676)		(1,676)		1,506,558		267	267	75,000	07/01/2037	1.B FE
592112-TQ-9	METROPOLITAN GOVERNMENT OF NAS TN MET 4	09/24/2025	@CRO	XXX	6,923,070	7,000,000	7,083,860	7,033,812		(6,881)		(6,881)		7,026,931		(103,861)	(103,861)	350,000	07/01/2038	1.B FE
652113-WN-7	NEWPORT MESA CALIF UNI SCH DIS CA NPTSCD	09/22/2025	RAYMOND JAMES & ASSOCIATES	XXX	1,485,715	2,125,000	982,133	1,341,606		39,332		39,332		1,380,938		104,777	104,777		08/01/2036	1.B FE
672325-G2-7	OAKLAND CALIF UNI SCH DIST CA OAKSCD 3.9	09/25/2025	WELLS FARGO	XXX	3,372,020	3,505,000	3,505,000	3,505,000						3,505,000		(132,980)	(132,980)	157,781	08/01/2033	1.G FE
777849-SY-7	ROSEVILLE JOINT UNION HIGH SCH CA ROSSCD	09/22/2025	BANK OF AMERICA	XXX	1,464,519	2,190,000	1,102,183	1,414,964		43,146		43,146		1,458,110		6,408	6,408		08/01/2035	1.D FE
798755-DP-6	SAN MARCOS CALIF UNI SCH DIST CA SMSSCD	07/01/2025	Redemption 0.0000	XXX		276,149	81,577	106,307		(106,307)		(106,307)							08/01/2047	1.D FE
798755-DQ-4	SAN MARCOS CALIF UNI SCH DIST CA SMSSCD	07/01/2025	Redemption 0.0000	XXX		1,403,361	359,541	476,492		(476,492)		(476,492)							08/01/2051	1.D FE
882723-7V-5	TEXAS TX TXS 3.72 10/01/2031 3.721% 10	09/25/2025	WELLS FARGO	XXX	4,667,255	4,750,000	4,750,000	4,750,000						4,750,000		(82,745)	(82,745)	174,293	10/01/2031	1.A FE
891381-G5-8	TORRANCE CALIF UNI SCH DIST CA TORSCD 0	08/01/2025	Redemption 55.7434	XXX	214,612	385,000	77,150	257,000		(42,388)		(42,388)		214,612					08/01/2034	1.C FE
938429-S9-9	WASHINGTON & MULTNOMAH CNTYS 0 OR WASSCD	09/22/2025	JPMORGAN SECURITIES INC.	XXX	773,120	1,000,000	683,600	753,367		21,117		21,117		774,484		(1,364)	(1,364)		06/15/2032	1.B FE
938429-T2-3	WASHINGTON & MULTNOMAH CNTYS 0 OR WASSCD	09/22/2025	JPMORGAN SECURITIES INC.	XXX	737,140	1,000,000	648,970	717,532		20,796		20,796		738,328		(1,188)	(1,188)		06/15/2033	1.B FE
983068-7C-5	WYLIE TX INDEP SCH DIST TX WYLSCD 0 08/1	08/15/2025	Call 44.1490	XXX	324,495	735,000	239,661	317,594		8,143		8,143		325,737				(1,242)	08/15/2045	1.A FE
983068-7D-3	TX WYLIE IND SCHOOL DISTRICT 2 WYLSCD	08/15/2025	Call 42.2940	XXX	114,194	270,000	109,880	111,763		2,873		2,873		114,637				(443)	08/15/2046	1.A FE
983068-7N-1	TX WYLIE IND SCHOOL DISTRICT 2 WYLSCD	08/15/2025	Call 62.2450	XXX	295,664	475,000	284,607	289,304		7,158		7,158		296,462				(799)	08/15/2037	1.A FE
983068-7P-6	TX WYLIE IND SCHOOL DISTRICT 2 WYLSCD	08/15/2025	Call 59.6050	XXX	563,267	945,000	541,003	550,033		13,767		13,767		563,800				(533)	08/15/2038	1.A FE
BGH9X8-39-1	ALABAMA HOUSING FINANCE AUTORI ALHOU 5	07/01/2025	RAYMOND JAMES & ASSOCIATES	XXX	2,000,000	2,000,000	2,000,000							2,000,000					10/01/2055	3.B
0049999999 - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					100,053,236	107,809,510	96,793,819	98,850,730		(228,423)		(228,423)		100,622,307		(566,056)	(566,056)	1,783,206	XXX	XXX
Issuer Credit Obligations - Municipal Bonds - Special Revenues																				
01354M-DS-7	ALBUQUERQUE CITY OF NM ALBGEN 5.54 07/01	07/01/2025	Redemption 100.0000	XXX	250,000	250,000	250,000	250,000						250,000				13,850	07/01/2036	1.C FE
041806-RN-2	ARLINGTON TX HGR ED FIN CORP W TX ARLEDU	09/24/2025	@CRO	XXX	2,174,572	2,180,000	2,193,908	2,190,091		(522)		(522)		2,189,569		(14,997)	(14,997)	98,342	08/15/2036	1.A FE
041806-RQ-5	ARLINGTON TX HGR ED FIN CORP W TX ARLEDU	09/24/2025	@CRO	XXX	1,877,492	1,905,000	1,904,971	1,904,971						1,904,971		(27,479)	(27,479)	85,937	08/15/2038	1.A FE
047870-SP-6	ATLANTA WATER & SEWER GA ATLUTL 2.91 11/	09/25/2025	WELLS FARGO	XXX	748,900	1,000,000	1,000,000	1,000,000						1,000,000		(251,100)	(251,100)	26,298	11/01/2043	1.D FE
13032U-VM-7	CALIFORNIA HEALTH FACILITIES F CA CASMED	09/25/2025	WELLS FARGO	XXX	1,434,918	1,605,000	1,605,000	1,605,000						1,605,000		(170,082)	(170,082)	39,903	06/01/2034	1.D FE
13080S-L9-3	CALIFORNIA INDEPENDENT SYSTEM 13080SL93	08/15/2025	Redemption 100.0000	XXX	239,997	239,997	239,997	239,997						239,997				17,136	08/15/2047	1.C FE
196479-6Y-0	COLORADO HOUSING AND FINANCE A CO COSHSG	09/01/2025	Paydown	XXX	17,431	17,431	17,431	17,431						17,431				336	08/01/2037	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
196680-LD-5	COLORADO ST BLDG EXCELLENT SCH CO COSEDU	09/24/2025	@CRO	XXX	987,000	1,000,000	1,004,570	1,003,522		(141)		(141)		1,003,381		(16,381)	(16,381)	41,778	03/15/2039	1.D FE
235036-6Z-8	DALLAS FORT WORTH TEX INTL ARP TX DALAPT	09/25/2025	WELLS FARGO	XXX	1,612,420	2,000,000	2,000,000	2,000,000						2,000,000		(387,580)	(387,580)	55,774	11/01/2040	1.E FE
249182-LU-8	DENVER COLO CITY & CNTY ARPT CO DENAPT 5	09/24/2025	@CRO	XXX	1,020,950	1,000,000	1,117,320	1,049,920		(9,030)		(9,030)		1,040,890		(19,940)	(19,940)	41,667	12/01/2038	1.E FE
378294-DM-1	GLENDALE ARIZ MUN PPTY CORP AZ GLEDEV 6	07/10/2025	Call 111.7350	XXX	2,849,243	2,550,000	2,550,000	2,550,000						2,550,000				460,171	07/01/2033	1.C FE
392274-2E-5	GTR ORLANDO FL AVIATION AUTH FL ORLANDO	09/24/2025	@CRO	XXX	1,009,580	1,000,000	1,210,030	1,180,354		(4,722)		(4,722)		1,175,632		(166,052)	(166,052)	25,000	10/01/2044	1.C FE
392274-Z9-0	GTR ORLANDO FL AVIATION AUTH FL GREAPT 4	09/24/2025	@CRO	XXX	996,400	1,000,000	1,128,150	1,064,928		(9,733)		(9,733)		1,055,196		(58,796)	(58,796)	20,000	10/01/2035	1.C FE
40480*-AA-3	HS WILDCAT LLC HS WILDCAT LLC 3.830% 1	07/25/2025	Paydown	XXX	4,797	4,797	4,797	4,797						4,797				138	12/31/2050	2.A PL
544445-GX-1	LOS ANGELES DEPARTMENT OF AIRP CA LOSAPT	09/24/2025	@CRO	XXX	506,775	500,000	551,080	541,598		(1,336)		(1,336)		540,261		(33,486)	(33,486)	21,944	05/15/2043	1.D FE
54627R-AL-4	LA UTILITIES RESTOR CORP 2022A LA UTILIT	08/01/2025	Paydown	XXX	1,674,230	1,674,230	1,674,230	1,674,230						1,674,230				60,523	02/01/2029	1.A FE
546410-DA-6	LOUISIANA STADIUM & EXPOSITION 546410DA6	07/01/2025	Maturity	XXX	2,190,000	2,190,000	2,190,000	2,190,000						2,190,000				116,070	07/01/2025	1.F FE
546475-VS-0	LOUISIANA ST GAS & FUELS TAX R LA LASGEN	09/25/2025	WELLS FARGO	XXX	2,486,220	3,000,000	3,000,000	3,000,000						3,000,000		(513,780)	(513,780)	82,658	05/01/2038	1.C FE
56678P-AM-9	MARICOPA CNTY ARIZ INDL DEV AU AZ MARMED	09/25/2025	WELLS FARGO	XXX	523,565	500,000	558,400	524,520		(4,670)		(4,670)		519,850		3,715	3,715	26,736	09/01/2034	1.F FE
56678P-AR-8	MARICOPA CNTY ARIZ INDL DEV AU AZ MARMED	09/24/2025	@CRO	XXX	491,590	500,000	498,305	498,668		55		55		498,723		(7,133)	(7,133)	22,344	09/01/2038	1.F FE
57586N-3F-6	MASSACHUSETTS ST HSG FIN AGY MA MASHSG 3	09/01/2025	Paydown	XXX	9,558	9,558	9,558	9,558						9,558				354	01/01/2039	1.B FE
575898-DN-8	MASSACHUSETTS BAY TRANSPORTATI MA MASTRN	09/24/2025	@CRO	XXX	1,034,730	1,000,000	1,215,360	1,105,742		(16,830)		(16,830)		1,088,912		(54,182)	(54,182)	62,500	07/01/2037	1.E FE
575898-DP-3	MASSACHUSETTS BAY TRANSPORTATI MA MASTRN	09/24/2025	@CRO	XXX	1,027,820	1,000,000	1,211,500	1,103,948		(16,532)		(16,532)		1,087,415		(59,595)	(59,595)	62,500	07/01/2038	1.E FE
575898-DQ-1	MASSACHUSETTS BAY TRANSPORTATI MA MASTRN	09/24/2025	@CRO	XXX	1,018,810	1,000,000	1,207,650	1,102,155		(16,235)		(16,235)		1,085,919		(67,109)	(67,109)	62,500	07/01/2039	1.E FE
576051-ZT-6	MASS WATER RESOURCES AUT MA MASWTR 2.82	09/25/2025	WELLS FARGO	XXX	2,442,150	3,000,000	2,926,299	2,937,242		2,905		2,905		2,940,146		(497,996)	(497,996)	97,629	08/01/2041	1.B FE
59333P-2Q-0	MIAMI-DADE CNTY FL AVIATION RE FL MIATRN	09/25/2025	WELLS FARGO	XXX	1,423,245	1,500,000	1,500,000	1,500,000						1,500,000		(76,755)	(76,755)	52,570	10/01/2032	1.E FE
59333P-V7-0	MIAMI-DADE CNTY FL AVIATION RE FL MIATRN	09/25/2025	WELLS FARGO	XXX	6,259,815	6,675,000	6,675,000	6,675,000						6,675,000		(415,185)	(415,185)	240,649	10/01/2034	1.E FE
59333P-W3-8	MIAMI-DADE CNTY FL AVIATION RE FL MIATRN	09/25/2025	WELLS FARGO	XXX	1,409,970	1,500,000	1,500,000	1,500,000						1,500,000		(90,030)	(90,030)	50,380	10/01/2032	1.E FE
59335K-CZ-8	MIAMI-DADE CNTY FLA FL MDCTRN 2.71 10/01	09/25/2025	WELLS FARGO	XXX	790,310	1,000,000	1,000,000	1,000,000						1,000,000		(209,690)	(209,690)	26,743	10/01/2037	1.F FE
64577B-4K-7	NEW JERSEY ECONOMIC DEVELOPMEN NJ NJSDEV	09/25/2025	WELLS FARGO	XXX	1,428,168	1,400,000	1,579,298	1,451,515		(15,261)		(15,261)		1,436,254		(8,086)	(8,086)	57,361	06/01/2037	1.E FE
646136-EW-7	NEW JERSEY ST TURNPIKE AUTHORI NJ NJSTRN	09/25/2025	WELLS FARGO	XXX	18,442,800	24,000,000	12,650,880	17,252,530		474,513		474,513		17,727,042		715,758	715,758		12/15/2033	1.E FE
649902-ZR-7	DORMITORY AUTHORITY OF STATE O NY NYSHGR	09/15/2025	Maturity	XXX	10,000,000	10,000,000	8,638,000	9,935,251		64,749		64,749		10,000,000					09/15/2025	1.B FE
64990B-S9-5	NEW YORK ST DORM AUTH REVENUES 64990BS95	07/01/2025	Maturity	XXX	1,000,000	1,000,000	1,035,710	1,006,972		(6,972)		(6,972)		1,000,000				50,000	07/01/2025	1.E FE
650035-6A-1	NEW YORK ST URBAN DEV CORP NY NYSDEV 3.4	09/25/2025	WELLS FARGO	XXX	3,854,560	4,000,000	3,950,150	3,973,611		2,836		2,836		3,976,447		(121,887)	(121,887)	140,980	03/15/2031	1.B FE
650035-6B-9	NEW YORK ST URBAN DEV CORP NY NYSDEV 3.4	09/25/2025	WELLS FARGO	XXX	948,660	1,000,000	985,550	991,735		749		749		992,485		(43,825)	(43,825)	35,760	03/15/2032	1.B FE
650035-TD-0	NEW YORK ST URBAN DEV CORP NY NYSDEV 5.7	09/24/2025	@CRO	XXX	1,296,900	1,250,000	1,552,363	1,371,383		(2,433)		(2,433)		1,368,949		(72,049)	(72,049)	75,331	03/15/2039	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
660043-DQ-0	NORTH HUDSON SEW AUTH N J NJ NRHUTL 3.26	09/25/2025	WELLS FARGO	XXX	927,710	1,000,000	1,000,000	1,000,000						1,000,000		(72,290)	(72,290)	26,698	06/01/2032	1.F FE
660043-FN-5	N HUDSON NJ SEWERAGE AUTH GROS N Y N 3	09/25/2025	WELLS FARGO	XXX	264,111	270,000	270,000	270,000						270,000		(5,889)	(5,889)	7,474	06/01/2034	1.C FE
660043-FU-9	N HUDSON NJ SEWERAGE AUTH GROS N Y N 3	09/25/2025	WELLS FARGO	XXX	812,313	900,000	900,000	900,000						900,000		(87,687)	(87,687)	24,913	06/01/2034	1.F FE
66285W-CD-6	NORTH TEXAS TOLLWAY AUTHORITY TX NRTTRN	09/24/2025	INTERCOASTAL CAPITAL MARKETS	XXX	6,309,930	10,220,000	4,593,890	6,256,948		175,598		175,598		6,432,546		(122,616)	(122,616)		01/01/2038	1.D FE
66285W-E5-1	NORTH TEXAS TOLLWAY AUTHORITY TX NRTTRN	09/25/2025	WELLS FARGO	XXX	5,253,990	7,000,000	6,988,668	6,990,153		275		275		6,990,428		(1,736,438)	(1,736,438)	260,535	01/01/2043	1.D FE
663903-JQ-6	NORTHEAST OHIO REGIONAL SEWER OH NEOUTL	09/25/2025	WELLS FARGO	XXX	775,910	1,000,000	1,000,000	1,000,000						1,000,000		(224,090)	(224,090)	27,644	11/15/2044	1.B FE
677561-KX-9	OHIO ST HOSP FAC REV CLEVELAND OH OHSMED	08/14/2025	Tax Free Exchange	XXX	5,477,818	5,250,000	5,524,628	5,483,068		(5,250)		(5,250)		5,477,818				235,083	01/01/2046	1.C FE
67777J-AM-0	OHIOHEALTH CORP OHCMED 2.834 11/15/41	09/25/2025	WELLS FARGO	XXX	744,860	1,000,000	968,060	971,672		958		958		972,630		(227,770)	(227,770)	24,483	11/15/2041	1.B FE
709224-KW-8	PENNSYLVANIA ST TURNPIKE COMMI PA PASTRN	09/25/2025	WELLS FARGO	XXX	1,607,216	1,600,000	1,780,272	1,621,306		(17,077)		(17,077)		1,604,230		2,986	2,986	65,556	12/01/2040	1.D FE
73209M-AN-7	POMONA CALIF REDEV AGY CA POMDEV 4.18 02	09/25/2025	WELLS FARGO	XXX	1,291,989	1,305,000	1,305,000	1,305,000						1,305,000		(13,011)	(13,011)	62,883	02/01/2031	1.C FE
73209M-AQ-0	POMONA CALIF REDEV AGY CA POMDEV 4.28 02	09/25/2025	WELLS FARGO	XXX	980,000	1,000,000	1,000,000	1,000,000						1,000,000		(20,000)	(20,000)	49,339	02/01/2033	1.C FE
73358W-AJ-3	PORT AUTHORITY OF NEW YORK AND NY PORTRN	09/25/2025	WELLS FARGO	XXX	1,718,711	1,590,000	1,998,773	1,779,564		(26,445)		(26,445)		1,753,119		(34,409)	(34,409)	78,696	12/01/2029	1.D FE
74265L-M8-8	PRIVATE COLLEGES & UNIVS AUTH GA PRIHGR	09/24/2025	@CR0	XXX	7,850,160	8,000,000	8,378,720	8,088,966		(37,468)		(37,468)		8,051,498		(201,338)	(201,338)	160,000	10/01/2038	1.C FE
752123-JH-3	RANCHO CUCAMONGA CALIF REDEV A CA RCMDEV	09/01/2025	Call 100.0000	XXX	85,000	85,000	97,219	91,611		(690)		(690)		90,922		(5,922)	(5,922)	5,323	09/01/2031	2.C FE
79625G-DG-5	SAN ANTONIO TEX ELECTRIC & GAS TX SANUTL	09/25/2025	WELLS FARGO	XXX	2,122,260	3,000,000	3,019,310	3,017,223		(396)		(396)		3,016,827		(894,567)	(894,567)	100,465	02/01/2048	1.D FE
797398-EJ-9	SAN DIEGO CNTY CALIF CA SDGFAC 6.03 08/1	08/15/2025	Redemption 100.0000	XXX	1,565,000	1,565,000	1,521,844	1,560,382		4,618		4,618		1,565,000				94,354	08/15/2026	1.A FE
797400-LN-6	CALIFORNIA CA SDGTRN 3.2 04/01/2039 3	09/25/2025	WELLS FARGO	XXX	882,599	1,050,000	1,050,000	1,050,000						1,050,000		(167,402)	(167,402)	33,113	04/01/2039	1.A FE
79765P-DW-0	SFOMFH 2.55 07/01/2039 SFOMFH 2.55 07/01	09/01/2025	Paydown	XXX	30,968	30,968	23,624	24,150		6,818		6,818		30,968				531	07/01/2039	1.B FE
79766D-LZ-0	SAN FRANCISCO CALIF CITY & CNT CA SFOAPT	09/24/2025	@CR0	XXX	1,021,970	1,000,000	1,128,950	1,101,402		(3,981)		(3,981)		1,097,421		(75,451)	(75,451)	45,833	05/01/2039	1.E FE
79766D-MA-4	SAN FRANCISCO CALIF CITY & CNT CA SFOAPT	09/24/2025	@CR0	XXX	2,020,940	2,000,000	2,232,340	2,197,582		(5,045)		(5,045)		2,192,536		(171,596)	(171,596)	91,667	05/01/2044	1.E FE
798170-AN-6	SAN JOSE CALIF REDEV AGY TAX A CA SJSDEV	09/25/2025	WELLS FARGO	XXX	6,530,510	7,000,000	6,853,029	6,916,323		7,567		7,567		6,923,890		(393,380)	(393,380)	272,344	08/01/2034	1.C FE
80182Y-BS-5	SANTA CRUZ COUNTY CALIF REDEVE CA SCZDEV	09/25/2025	WELLS FARGO	XXX	2,900,790	3,000,000	3,150,690	3,012,712		(12,712)		(12,712)		3,000,000		(99,210)	(99,210)	136,354	09/01/2035	1.C FE
822155-AA-5	FEDERAL NATIONAL MORTGAGE ASSO TN SHBDEV	09/01/2025	Paydown	XXX	3,758	3,758	3,758	3,758						3,758				56	06/01/2038	1.B FE
833102-XE-1	SNOHOMISH CNTY WASH PUB UTIL D WA SNOUTL	07/29/2025	Call 100.9570	XXX	2,468,399	2,445,000	3,233,341	2,894,770		(27,081)		(27,081)		2,867,689		(422,689)	(422,689)	114,403	12/01/2035	1.C FE
876392-AA-9	TARRANT CNTY HOUSING FIN CORP TX TARMFH	09/01/2025	Paydown	XXX	2,343	2,343	2,343	2,343						2,343				41	03/01/2041	1.A
882854-B2-7	TEXAS WATER DEV BRD TX TXSWTR 4 10/15/20	09/24/2025	@CR0	XXX	1,004,620	1,000,000	1,054,790	1,018,231		(4,737)		(4,737)		1,013,494		(8,874)	(8,874)	38,444	10/15/2036	1.A FE
89439H-AA-4	TRAVIS CNTY TEX HSG FIN CORP TX TRAMFH 3	08/01/2025	Redemption 100.0000	XXX	20,324	20,324	20,324	20,324						20,324				384	06/01/2037	1.B FE
89439H-AB-2	TRAVIS CNTY TEX HSG FIN CORP TX TRAMFH 2	08/01/2025	Redemption 100.0000	XXX	1,562	1,562	1,562	1,562						1,562				22	07/01/2042	1.B FE
89546R-TF-1	TRI-COUNTY METROPOLITAN TRANSP OR TCYTRN	09/25/2025	WELLS FARGO	XXX	789,810	1,000,000	1,000,000	1,000,000						1,000,000		(210,190)	(210,190)	30,543	09/01/2041	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
899339-AA-3	TLLMFH 4.12 07/01/2042 TLLMFH 4.12 07/01	09/01/2025	Paydown	XXX	11,851	11,851	11,851	11,843		8		8		11,851				368	07/01/2042	1.B FE
93976A-AH-5	WASHINGTON ST CONV CENTER PUBL WA WASFAC	07/01/2025	Redemption 100.0000	XXX	585,000	585,000	585,000	585,000						585,000				39,722	07/01/2040	2.A FE
956622-M7-6	WV HOSP FIN AUTH UNITED HLTH S WV WVSMED	09/25/2025	WELLS FARGO	XXX	599,813	580,000	645,064	597,663		(5,221)		(5,221)		592,442		7,371	7,371	23,764	06/01/2031	1.F FE
0059999999 - Issuer Credit Obligations - Municipal Bonds - Special Revenues					132,145,811	147,966,819	133,678,557	139,180,225		491,129		491,129		139,671,351		(7,848,184)	(7,848,184)	4,322,897	XXX	XXX
Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)																				
00083Y-AA-3	ACC GROUP HOUSING LLC ACCGHL 6.35 07/15/	07/15/2025	Redemption 100.0000	XXX	71,820	71,820	73,022	72,856		(1,036)		(1,036)		71,820				4,561	07/15/2054	1.C FE
048677-AH-1	ATLANTIC MARINE CORP COM ATLMAR 5.383 02	08/15/2025	Redemption 100.0000	XXX	164,444	164,444	164,444	164,444						164,444				8,852	02/15/2048	2.C FE
05178T-AA-9	AURORA MILITARY HOUSING III LL AURMIL 5	07/15/2025	Redemption 100.0000	XXX	126,311	126,311	125,087	124,805		1,505		1,505		126,311				7,351	07/15/2034	1.F FE
14066A-AA-7	Capmark Military Housing Trust CPMRK 200	07/10/2025	Paydown	XXX	108,793	108,793	121,163	119,519		(10,726)		(10,726)		108,793				6,688	07/10/2051	1.G
140689-AA-8	Capmark Military Housing Trust CPMRK 200	09/10/2025	Paydown	XXX	6,307	6,307	6,314	6,313		(6)		(6)		6,307				253	09/10/2052	1.D
140694-AA-8	Capmark Military Housing Trust CPMRK 200	09/10/2025	Paydown	XXX	15,439	15,439	15,166	15,210		229		229		15,439				624	10/10/2052	1.G
14069B-AA-2	Capmark Military Housing Trust CPMRK 200	09/10/2025	Paydown	XXX	78,253	78,253	77,717	77,884		368		368		78,253				2,999	02/10/2052	2.C
14069E-AA-6	Capmark Military Housing Trust CPMRK 200	09/10/2025	Paydown	XXX	40,353	40,353	41,937	41,705		(1,353)		(1,353)		40,353				1,637	07/10/2052	1.E FE
14070A-AA-1	Capmark Military Housing Trust CPMRK 200	09/10/2025	Paydown	XXX	16,062	16,062	15,966	15,986		76		76		16,062				650	10/10/2052	1.G
14070E-AA-3	Capmark Military Housing Trust CPMRK 200	09/10/2025	Paydown	XXX	133,246	133,246	166,040	161,157		(27,911)		(27,911)		133,246				6,130	07/10/2055	1.E FE
14070E-AC-9	Capmark Military Housing Trust CPMRK 200	09/10/2025	Paydown	XXX	5,694	5,694	5,638	5,646		48		48		5,694				303	07/10/2055	1.E FE
14070R-AA-4	Capmark Military Housing Trust CPMRK 200	09/10/2025	Paydown	XXX	15,539	15,539	15,530	15,531		8		8		15,539				740	12/10/2053	1.G FE
155431-AA-7	CENTRAL STORAGE TRUST CNTSTO 4.823 02/01	08/01/2025	Redemption 100.0000	XXX	422,464	422,464	437,653	431,941		(9,477)		(9,477)		422,464				15,282	02/01/2038	1.D FE
346845-AB-6	FORT MOORE FAMILY LLC BENFAM 5.56 01/15/	07/15/2025	Redemption 100.0000	XXX	37,557	37,557	37,557	37,557						37,557				2,088	01/15/2036	1.E FE
346845-AG-5	FORT MOORE FAMILY LLC BENFAM 6.09 01/15/	07/15/2025	Redemption 100.0000	XXX	83,753	83,753	85,197	84,885		(1,133)		(1,133)		83,753				5,101	01/15/2051	2.C FE
346845-AK-6	FORT MOORE FAMILY LLC BENFAM 6.09 01/15/	07/15/2025	Redemption 100.0000	XXX	78,967	78,967	87,224	86,126		(7,159)		(7,159)		78,967				4,809	01/15/2051	1.E FE
347508-AA-1	FORT KNOX MILITARY HOUS FTKNOX 5.815 02/	09/15/2025	Redemption 100.0000	XXX	21,540	21,540	20,878	21,058		482		482		21,540				835	02/15/2052	1.E FE
347508-AC-7	FORT KNOX MILITARY HOUS FTKNOX 5.915 02/	09/15/2025	Redemption 100.0000	XXX	3,892	3,892	3,746	3,752		140		140		3,892				154	02/15/2052	1.F FE
35563C-AY-4	Freddie Mac Military Housing B FMMHR 201	09/25/2025	Paydown	XXX	11,093	11,093	11,093	11,093						11,093				456	11/25/2052	5.B GI
36186E-AA-7	GMAC Commercial Mortgage Asset GMACN 200	09/10/2025	Paydown	XXX	165,638	165,638	190,158	183,123		(17,485)		(17,485)		165,638				6,894	10/10/2041	1.F
36186W-AA-7	GMAC COMMERCIAL MORTGAGE ASSET GMACN 200	09/10/2025	Paydown	XXX	27,075	27,075	27,015	27,033		42		42		27,075				947	10/10/2050	1.E
36186Y-AA-3	GMAC Commercial Mortgage Asset GMACN 200	09/10/2025	Paydown	XXX	87,284	87,284	90,324	88,523		(1,238)		(1,238)		87,284				3,195	02/10/2035	2.B
36186Y-AF-2	GMAC Commercial Mortgage Asset GMACN 200	09/10/2025	Paydown	XXX	181,050	181,050	197,881	195,115		(14,065)		(14,065)		181,050				7,374	08/10/2052	2.B
36188A-AA-3	GMAC Commercial Mortgage Asset GMACN 200	08/10/2025	Paydown	XXX	48,747	48,747	48,723	48,729		17		17		48,747				2,212	04/10/2047	1.C FE
36188A-AA-3	GMAC Commercial Mortgage Asset GMACN 200	09/10/2025	Paydown	XXX	24,597	24,597	24,585	24,588		9		9		24,597				1,339	04/10/2047	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
38011W-AA-4	GMAC Commercial Mortgage Asset GMACN 200	09/10/2025	Paydown	XXX	134,775	134,775	162,869	154,133		(19,358)		(19,358)		134,775				6,153	05/10/2037	1.G
38012D-AB-3	GMAC Commercial Mortgage Asset GMACN 200	09/10/2025	Paydown	XXX	114,711	114,711	122,714	121,191		(6,480)		(6,480)		114,711				4,186	05/10/2050	2.C FE
38012D-AD-9	GMAC Commercial Mortgage Asset GMACN 200	09/10/2025	Paydown	XXX	69,509	69,509	69,284	69,345		164		164		69,509				3,315	05/10/2050	1.G FE
38012L-AA-7	GMAC Commercial Mortgage Asset GMACN 200	09/10/2025	Paydown	XXX	21,227	21,227	19,549	20,000		1,227		1,227		21,227				759	05/10/2051	1.E
44329H-AH-7	HP COMMUNITIES LLC HPCOM 5.63 09/15/34	09/15/2025	Redemption 100.0000	XXX	35,239	35,239	39,776	36,923		(1,684)		(1,684)		35,239				1,984	09/15/2034	1.C FE
44329H-AL-8	HP COMMUNITIES LLC HPCOM 7.5 09/15/53	09/15/2025	Redemption 100.0000	XXX	27,857	27,857	27,857	27,857						27,857				2,089	09/15/2053	1.C FE
44329H-AW-4	HP COMMUNITIES LLC HPCOM 6.82 09/15/53 1	09/15/2025	Redemption 100.0000	XXX	6,848	6,848	6,823	6,826		21		21		6,848				467	09/15/2053	1.D FE
47232X-AA-6	Jefferies Military Housing Tru JMHT 2010	09/10/2025	Paydown	XXX	24,077	24,077	23,563	23,659		418		418		24,077				1,081	06/10/2055	1.G FE
59524E-AB-8	MID-ATLANTIC MILITARY CO MIDATL 5.24 08/	08/01/2025	Redemption 100.0000	XXX	56,573	56,573	62,046	50,854		(4,636)		(4,636)		56,573				2,669	08/01/2050	1.E FE
59524E-AC-6	MID-ATLANTIC MILITARY CO MIDATL 5.3 08/0	08/01/2025	Redemption 100.0000	XXX	605,026	605,026	578,215	583,324		21,703		21,703		605,026				32,066	08/01/2050	2.B FE
598329-AB-6	MIDWEST FAMILY HOUSING LLC MWFAM 5.521 0	07/01/2025	Redemption 100.0000	XXX	48,619	48,619	44,681	45,880		2,739		2,739		48,619				2,684	01/01/2051	1.D FE
598329-AC-4	MIDWEST FAMILY HOUSING LLC MWFAM 5.531 0	07/01/2025	Redemption 100.0000	XXX	92,814	92,814	89,712	90,216		2,598		2,598		92,814				5,134	01/01/2051	1.E FE
598329-AD-2	MIDWEST FAMILY HOUSING LLC MWFAM 5.581 0	07/01/2025	Redemption 100.0000	XXX	38,540	38,540	35,181	35,359		3,181		3,181		38,540				2,151	01/01/2051	1.E FE
64966N-AB-3	NEW YORK CITY OF NY NYCHSG 6.17 06/01/20	07/01/2025	Call 0.0000	XXX						194		194		194		(194)	(194)	309	06/01/2036	1.F FE
64966N-AB-3	NEW YORK CITY OF NY NYCHSG 6.17 06/01/20	07/01/2025	Redemption 100.0000	XXX	(11,182)	(11,182)	(12,753)	(12,136)		954		954		(11,182)					06/01/2036	1.F FE
67085K-AA-0	OFFUTT AFB AMERICA FIRST OFFUTT 5.46 09/	09/01/2025	Redemption 100.0000	XXX	68,375	68,375	65,488	65,896		2,478		2,478		68,375				3,733	09/01/2050	1.G FE
69403W-AE-7	PACIFIC BEACON LLC PACBEA 5.578 07/15/51	07/15/2025	Redemption 100.0000	XXX	31,730	31,730	31,730	31,730						31,730				1,770	07/15/2051	2.C FE
69403W-AG-2	PACIFIC BEACON LLC PACBEA 5.628 07/15/51	07/15/2025	Redemption 100.0000	XXX	14,376	14,376	12,967	13,216		1,160		1,160		14,376				809	07/15/2051	2.C FE
75774F-AA-0	REDSTONE ARSENAL MILITAR REDSTN 5.59 09/	09/01/2025	Call 100.0000	XXX	5,000	5,000	4,682	4,771		9		9		4,780	220	220	220	280	09/01/2036	1.G
886528-AA-6	TIERRA VISTA COMMUNITIES LLC TIERRA 6.02	09/15/2025	Redemption 100.0000	XXX	35,548	35,548	35,548	35,548						35,548				2,143	09/15/2054	1.E FE
90983V-AA-1	UNITED COMMUNITIES LLC MCGAFB 5.611 09/1	09/15/2025	Redemption 100.0000	XXX	149,069	149,069	154,252	153,383		(4,314)		(4,314)		149,069				8,364	09/15/2051	2.C FE
917435-AA-7	UTAH HSG CORP MILITARY HSG UT UTSHSG 5.3	07/01/2025	Redemption 100.0000	XXX	39,865	39,865	37,671	38,334		1,531		1,531		39,865				2,150	07/01/2050	1.D FE
95829T-AA-3	WESTERN GROUP HOUSING LP WSTGRP 6.75 03/	09/15/2025	Redemption 100.0000	XXX	64,890	64,890	64,890	64,890						64,890				4,380	03/15/2057	1.C FE
0069999999 - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					3,649,404	3,649,404	3,766,803	3,725,778		(86,760)		(86,760)		3,649,378		26	26	180,150	XXX	XXX
Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Affiliated)																				
Issuer Credit Obligations - Corporate Bonds (Unaffiliated)																				
00108W-AR-1	AEP TEXAS INC AEP 5.4 06/01/33 5.400%	09/22/2025	MORGAN STANLEY	XXX	10,276,400	10,000,000	9,983,800	9,985,971		980		980		9,986,951		289,449	289,449	438,000	06/01/2033	2.A FE
002100-AA-3	ASF Crabapple ASF Crabapple 7.511% 09/	09/30/2025	Redemption 100.0000	XXX	677,754	677,754	676,060	676,288		1,467		1,467		677,754				34,124	09/22/2029	1.G PL
00243@-AA-3	ASF Rembrandt LP ASF Rembrandt LP 7.39	09/30/2025	Redemption 100.0000	XXX	177,808	177,808	177,808	177,808						177,808				8,919	12/28/2026	1.G PL
02209S-AR-4	ALTRIA GROUP INC MO 5.375 01/31/44 5.3	09/26/2025	JPMORGAN SECURITIES INC	XXX	5,580,927	5,700,000	7,295,085	7,088,113		(38,344)		(38,344)		7,049,768		(1,468,841)	(1,468,841)	356,586	01/31/2044	2.B FE

E05.5

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
02209S-BE-2	ALTRIA GROUP INC MO 5.8 02/14/39 5.800	09/26/2025	JPMORGAN SECURITIES INC	XXX	12,979,210	12,550,000	12,520,508	12,526,013		839		839		12,526,852		452,358	452,358	818,888	02/14/2039	2.B FE
02209S-BK-8	ALTRIA GROUP INC MO 4.45 05/06/50 4.45	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,246,640	4,000,000	4,053,315	4,048,369		(902)		(902)		4,047,467		(800,827)	(800,827)	159,706	05/06/2050	2.B FE
02209S-BM-4	ALTRIA GROUP INC MO 3.4 02/04/41 3.400	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,538,420	2,000,000	1,988,220	1,989,938		354		354		1,990,291		(451,871)	(451,871)	78,389	02/04/2041	2.B FE
02209S-BN-2	ALTRIA GROUP INC MO 3.7 02/04/51 3.700	09/26/2025	JPMORGAN SECURITIES INC	XXX	716,430	1,000,000	992,650	993,212		117		117		993,328		(276,898)	(276,898)	42,653	02/04/2051	2.A FE
02209S-BP-7	ALTRIA GROUP INC MO 4 02/04/61 4.000%	09/26/2025	JPMORGAN SECURITIES INC	XXX	10,268,440	14,000,000	13,886,600	13,891,454		1,014		1,014		13,892,469		(3,624,029)	(3,624,029)	645,556	02/04/2061	2.B FE
02344A-AA-6	AMCOR PLC AMCR 2.69 05/25/31 2.690% 05	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,223,365	3,550,000	2,902,125	3,046,757		50,240		50,240		3,096,997		126,368	126,368	80,640	05/25/2031	2.B FE
023551-AM-6	HESS CORPORATION HES 7.125 03/15/33 7	09/26/2025	JPMORGAN SECURITIES INC	XXX	347,733	300,000	362,772	339,542		(2,944)		(2,944)		336,598		11,135	11,135	22,206	03/15/2033	2.C FE
025676-AM-9	AMERICAN NATIONAL GROUP AEL 5 06/15/27	07/01/2025	ROBERT W. BAIRD & CO. INCORPOR	XXX	1,373,819	1,369,000	1,368,042	1,368,718		55		55		1,368,773		5,046	5,046	37,457	06/15/2027	2.B FE
026874-DC-8	AMERICAN INTERNATIONAL GROUP I AIG 3.875	09/26/2025	JPMORGAN SECURITIES INC	XXX	6,392,919	6,900,000	6,877,161	6,886,360		841		841		6,887,201		(494,282)	(494,282)	322,335	01/15/2035	2.A FE
03060N-AD-2	FINANCIAL HOLDING CORP AMERIC 3.45 04/15	09/26/2025	Various	XXX	11,745,854	13,000,000	12,965,160	12,976,714		2,502		2,502		12,979,216		(1,233,362)	(1,233,362)	429,127	04/15/2031	2.B FE
036752-AS-2	ELEVANCE HEALTH INC ELV 3.6 03/15/51 3	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,427,940	2,000,000	1,992,720	1,993,265		117		117		1,993,382		(565,442)	(565,442)	74,800	03/15/2051	2.A FE
036752-BE-2	ELEVANCE HEALTH INC ELV 5.700% 02/15/5	09/26/2025	JPMORGAN SECURITIES INC	XXX	19,741,000	20,000,000	19,882,900	19,882,900		26		26		19,882,926		(141,926)	(141,926)	1,041,833	02/15/2055	2.A FE
03740L-AE-2	AON PLC AON 3.9 02/28/52 3.900% 02/28/	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,272,980	3,000,000	2,954,580	2,956,343		677		677		2,957,020		(684,040)	(684,040)	127,075	02/28/2052	2.A FE
04621X-AJ-7	ASSURANT INC AIZ 4.9 03/27/28 4.900% 0	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,847,570	2,815,000	2,817,612	2,816,021		(233)		(233)		2,815,788		31,782	31,782	138,701	03/27/2028	2.B FE
04621X-AP-3	ASSURANT INC AIZ 6.1 02/27/26 6.100% 0	08/25/2025	Call 100.7010	XXX	3,021,030	3,000,000	2,998,950	2,999,563		242		242		2,999,805		195	195	203,013	02/27/2026	2.B FE
054561-AN-5	AXA EQUITABLE HLDGS AXAEQ 4.572% 02/15	09/26/2025	JPMORGAN SECURITIES INC	XXX	10,030,100	10,000,000	10,000,000	10,000,000						10,000,000		30,100	30,100	513,080	02/15/2029	2.A FE
05526D-BN-4	BAT CAPITAL CORP BATSLN 4.906 04/02/30	09/26/2025	JPMORGAN SECURITIES INC	XXX	10,173,700	10,000,000	10,000,000	10,000,000						10,000,000		173,700	173,700	486,512	04/02/2030	2.A FE
05526D-BT-1	BAT CAPITAL CORP BATSLN 3.734 09/25/40	09/26/2025	JPMORGAN SECURITIES INC	XXX	10,447,580	13,000,000	13,081,107	13,067,867		(2,521)		(2,521)		13,065,346		(2,617,766)	(2,617,766)	490,814	09/25/2040	2.A FE
06849R-AG-7	BARRICK NA FINANCE LLC ABXCN 5.7 05/30/4	09/26/2025	JPMORGAN SECURITIES INC	XXX	5,789,047	5,650,000	7,791,361	7,504,319		(65,272)		(65,272)		7,439,048		(1,650,001)	(1,650,001)	267,480	05/30/2041	2.A FE
090572-AQ-1	BIO-RAD LABORATORIES INC BIO 3.7 03/15/3	09/26/2025	JPMORGAN SECURITIES INC	XXX	16,820,820	18,000,000	17,951,940	17,963,924		3,295		3,295		17,967,218		(1,146,398)	(1,146,398)	691,900	03/15/2032	2.B FE
09581J-AS-5	BLUE OWL FINANCE LLC 4.375% 02/15/32	09/26/2025	JPMORGAN SECURITIES INC	XXX	957,420	1,000,000	990,464	990,692		863		863		991,555		(34,135)	(34,135)	49,097	02/15/2032	2.B FE
097023-CV-5	BOEING CO/THE BA 5.705 05/01/40 5.705%	09/26/2025	JPMORGAN SECURITIES INC	XXX	56,960,400	56,000,000	56,000,000	56,000,000						56,000,000		960,400	960,400	2,910,818	05/01/2040	2.C FE
11135F-BJ-9	BROADCOM INC AVGO 3.5 02/15/41 144A 3	09/26/2025	JPMORGAN SECURITIES INC	XXX	4,092,900	5,000,000	4,890,200	4,904,998		3,251		3,251		4,908,249		(815,349)	(815,349)	196,389	02/15/2041	2.A FE
11221Q-AB-8	Bronco Funding Bronco Funding 2024-1 LLC	09/22/2025	Redemption 100.0000	XXX	556,838	556,838	556,838	550,439						556,838				23,120	05/20/2044	1.A PL
11221Q-AC-6	Bronco Funding Bronco Funding 2024-1 LLC	09/22/2025	Redemption 100.0000	XXX	52,852	52,852	52,852	52,253						52,852				2,288	05/20/2044	1.D PL
11221Q-AD-4	Bronco Funding Bronco Funding 2024-1 LLC	09/22/2025	Redemption 100.0000	XXX	35,864	35,864	35,864	35,457						35,864				1,613	05/20/2044	1.G PL
11221Q-AE-2	Bronco Funding Bronco Funding 2024-1 LLC	09/22/2025	Redemption 100.0000	XXX	35,864	35,864	35,864	35,457						35,864				1,736	05/20/2044	2.C PL
11221Q-AF-9	Bronco Funding Bronco Funding 2024-1 LLC	09/22/2025	Redemption 100.0000	XXX	28,314	28,314	28,314	27,993						28,314				1,758	05/20/2044	3.C PL
12189L-BD-2	BURLINGTN NORTH SANTA FE BNSF 4.15 12/15	09/26/2025	JPMORGAN SECURITIES INC	XXX	830,740	1,000,000	1,181,980	1,164,760		(3,589)		(3,589)		1,161,171		(330,431)	(330,431)	32,739	12/15/2048	1.F 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
124857-AK-9	PARAMOUNT GLOBAL PARA 4.9 08/15/44 4.9	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,496,872	1,850,000	2,109,130	2,077,945		(6,039)		(6,039)		2,071,907		(575,035)	(575,035)	101,729	08/15/2044	2.C FE
1248EP-BT-9	CCO HLDGS LLC/CAP CORP CHTR 5.125 05/01/	09/26/2025	Various	XXX	18,895,567	19,000,000	19,000,000	19,000,000						19,000,000		(104,434)	(104,434)	880,973	05/01/2027	3.C FE
1248EP-CL-5	CCO HLDGS LLC/CAP CORP CHTR 4.5 06/01/33	09/23/2025	GOLDMAN SACHS & CO	XXX	891,390	1,000,000	1,000,000	1,000,000						1,000,000		(108,610)	(108,610)	36,625	06/01/2033	3.C FE
125523-CJ-7	CIGNA GROUP/THE CI 3.2 03/15/40 3.200%	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,338,050	3,000,000	3,023,661	3,019,065		(775)		(775)		3,018,290		(680,240)	(680,240)	99,733	03/15/2040	2.A FE
12630T-BB-2	CSC HOLDINGS LLC CSCHLD 4.125 12/01/30 1	09/25/2025	DEUTSCHE BANK SECURITIES INC	XXX	1,109,250	1,700,000	1,166,632	1,551,133		5,322	389,824	(384,502)		1,166,632		(57,382)	(57,382)	57,464	12/01/2030	5.A FE
14040H-CT-0	CAPITAL ONE FINANCIAL CO CAPITAL ONE FIN	09/26/2025	JPMORGAN SECURITIES INC	XXX	11,247,170	11,000,000	11,000,000	11,000,000						11,000,000		247,170	247,170	513,484	05/10/2033	2.A FE
14448C-AR-5	CARRIER GLOBAL CORP CARR 3.377 04/05/40	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,408,340	3,000,000	3,121,208	3,102,811		(4,144)		(4,144)		3,098,667		(690,327)	(690,327)	99,622	04/05/2040	2.A FE
161175-BV-5	CCO SAFARI II LLC CHTR 3.7 04/01/51 3	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,632,840	4,000,000	4,031,640	4,029,193		(517)		(517)		4,028,676		(1,395,836)	(1,395,836)	147,178	04/01/2051	2.C FE
161175-CA-0	CCO SAFARI II LLC CHTR 3.9 06/01/52 3	09/26/2025	JPMORGAN SECURITIES INC	XXX	12,706,920	18,800,000	18,231,044	18,265,899		7,914		7,914		18,273,812		(5,566,892)	(5,566,892)	606,927	06/01/2052	2.C FE
169905-AG-1	CHOICE HOTELS INTL INC CHH 3.7 01/15/31	09/26/2025	JPMORGAN SECURITIES INC	XXX	11,614,576	12,424,000	11,628,678	11,704,839		75,124		75,124		11,779,963		(165,387)	(165,387)	554,179	01/15/2031	2.C FE
172967-MP-3	CITIGROUP INC C V4.412 03/31/31 4.412%	09/26/2025	JPMORGAN SECURITIES INC	XXX	20,938,050	21,000,000	21,000,000	21,000,000						21,000,000		(61,950)	(61,950)	923,946	03/31/2031	1.G FE
172967-NX-5	CITIGROUP INC C 5.61 09/29/26 5.786% 0	09/29/2025	Call 100.0000	XXX	15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				841,500	09/29/2026	1.G FE
17325F-BA-5	CITIBANK NA C 5.864 09/29/25 5.864% 09	08/29/2025	Call 100.0000	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				268,767	09/29/2025	1.E FE
18538R-AJ-2	CLEARWATER PAPER CORP CLW 4.75 08/15/28	09/25/2025	Various	XXX	1,982,190	2,100,000	2,100,000	2,100,000						2,100,000		(117,810)	(117,810)	110,787	08/15/2028	4.B FE
18539U-AE-5	GLOBAL INFRASTRUCTURE MANAGEME CWENA 3.7	09/23/2025	UBS SECURITIES LLC	XXX	907,500	1,000,000	1,000,000	1,000,000						1,000,000		(92,500)	(92,500)	44,688	01/15/2032	3.B FE
20030N-CL-3	COMCAST CORP CMCSA 4.6 10/15/38 4.600%	09/26/2025	JPMORGAN SECURITIES INC	XXX	23,445,500	25,000,000	24,907,200	24,927,911		2,831		2,831		24,930,742		(1,485,242)	(1,485,242)	1,098,889	10/15/2038	1.G FE
21871X-AF-6	COREBRIDGE FINANCIAL INC CRBG 3.85 04/05	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,295,056	2,331,000	2,088,832	2,159,871		26,918		26,918		2,186,789		108,267	108,267	88,248	04/05/2029	2.A FE
23345M-AB-3	DT MIDSTREAM INC DTMINC 4.375 06/15/31 1	09/26/2025	JPMORGAN SECURITIES INC	XXX	5,786,640	6,000,000	6,000,000	6,000,000						6,000,000		(213,360)	(213,360)	207,083	06/15/2031	2.C FE
24715@-AB-0	DELOITTE LLP US DELOITTE LLP 7.320% 08	08/20/2025	Paydown	XXX	454,545	454,545	525,423	498,319		(43,773)		(43,773)		454,545				33,273	08/20/2033	1.F
254687-FY-7	WALT DISNEY COMPANY/THE DIS 3.5 05/13/40	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,669,880	2,000,000	1,998,000	1,998,348		61		61		1,998,409		(328,529)	(328,529)	61,444	05/13/2040	1.G FE
25470D-AS-8	WARNER BROS DISCOVERY INC WBD 5 09/20/37	06/30/2025	Tax Free Exchange	XXX	15,988,425	16,000,000	15,984,000	15,988,086		339		339		15,988,425				622,222	09/20/2037	3.A FE
25470D-BY-4	DISCOVERY COMMUNICATIONS LLC 5.000% 09	07/21/2025	Various	XXX	11,377,141	16,000,000	16,210,647			(1,022)		(1,022)		16,209,625		(4,832,484)	(4,832,484)	266,032	09/20/2037	3.B FE
256677-AE-5	DOLLAR GENERAL CORP DG 3 7/8 04/15/27	09/30/2025	Call 100.0000	XXX	6,195,000	6,195,000	5,763,023	5,900,676		91,566		91,566		5,992,242		202,758	202,758	230,054	04/15/2027	2.B FE
256677-AL-9	DOLLAR GENERAL CORP DG 5 11/01/32 5.00	09/26/2025	JPMORGAN SECURITIES INC	XXX	12,616,375	12,500,000	12,133,825	12,140,075		28,092		28,092		12,168,166		448,209	448,209	569,444	11/01/2032	2.B FE
256677-AM-7	DOLLAR GENERAL CORP DG 5 1/2 11/01/52	09/26/2025	JPMORGAN SECURITIES INC	XXX	15,145,785	15,850,000	15,249,954	10,026,484		6,078		6,078		15,254,495		(108,711)	(108,711)	794,261	11/01/2052	2.B FE
256677-AP-0	DOLLAR GENERAL CORP DG 5.450% 07/05/33	09/26/2025	JPMORGAN SECURITIES INC	XXX	18,114,600	17,500,000	17,384,375	17,387,050		8,012		8,012		17,395,063		719,537	719,537	1,176,292	07/05/2033	2.B FE
260543-DD-2	DOW CHEMICAL CO/THE DOW 3.6 11/15/50 3	09/26/2025	JPMORGAN SECURITIES INC	XXX	20,350,800	30,000,000	29,884,438	29,896,797		1,756		1,756		29,898,553		(9,547,753)	(9,547,753)	942,000	11/15/2050	2.B FE
260979-AA-7	DP WORLD CRESCENT LTD 5.500% 05/08/35	08/06/2025	UBS SECURITIES LLC	XXX	1,052,675	1,025,000	1,014,689			193		193		1,014,882		37,793	37,793	13,937	05/08/2035	2.B FE
26931@-AA-5	EXTELL - HARD ROCK NYC EXTELL - HARD ROC	09/01/2025	Paydown	XXX	897,231	897,231	897,231	897,231						897,231				35,889	03/01/2050	1.F PL

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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
278642-AZ-6	EBAY INC EBAY INC 3.650% 05/10/51	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,115,475	1,500,000	1,191,495	1,205,000		4,128		4,128		1,209,128		(93,653)	(93,653)	48,515	05/10/2051	2.A FE
29250R-AT-3	ENBRIDGE INC ENBCN 5.5 09/15/40 5.500%	09/26/2025	JPMORGAN SECURITIES INC	XXX	4,942,850	5,000,000	4,979,000	4,980,237		603		603		4,980,840		(37,990)	(37,990)	285,694	09/15/2040	2.A FE
29273V-AY-6	ENERGY TRANSFER LP ET 5.550% 05/15/34	09/26/2025	JPMORGAN SECURITIES INC	XXX	15,356,250	15,000,000	14,949,000	14,951,274		3,017		3,017		14,954,291		401,959	401,959	726,125	05/15/2034	2.B FE
29444U-BQ-8	EQUINIX INC EQIX 1.45 05/15/26 1.450%	07/21/2025	JANE	XXX	11,255,114	11,559,000	10,109,955	10,957,738		239,671		239,671		11,197,409		57,705	57,705	114,996	05/15/2026	2.B FE
29977G-AA-0	TIAA BOARD OF OVERSEERS TIAAGL 5.75 07/0	07/02/2025	Maturity	XXX	8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				460,000	07/02/2025	2.B FE
29977L-AA-9	PERIMETER SOLUTIONS SA PERIMS 5 10/30/29	09/30/2025	Various	XXX	3,332,424	3,404,000	3,404,000	3,404,000						3,404,000		(71,576)	(71,576)	155,773	10/31/2029	4.B FE
302635-AL-1	FS KKR CAPITAL CORP FSK 3.25 07/15/27	09/26/2025	JPMORGAN SECURITIES INC	XXX	38,647,600	40,000,000	39,747,200	39,877,310		34,939		34,939		39,912,248		(1,264,648)	(1,264,648)	1,567,222	07/15/2027	2.C FE
30310@-AA-8	DRB Capital LLC DRB Capital LLC 5.900%	08/15/2025	Redemption 100.0000	XXX	36,479	36,479	36,772	24,539		(351)		(351)		36,479				1,094	12/31/2073	1.B PL
31556T-AA-7	RED ROCK RESORTS INC FRTITA 4.625 01/15/	09/26/2025	Various	XXX	6,664,291	7,000,000	7,000,000	7,000,000						7,000,000		(335,709)	(335,709)	389,017	01/15/2029	4.B FE
31620M-BV-7	FIDELITY NATIONAL INFORMATION FIS 4 1/2	07/15/2025	Maturity	XXX	23,100,000	23,100,000	22,898,404	23,045,665		54,335		54,335		23,100,000				1,039,500	07/15/2025	2.B FE
31847R-AG-7	FIRST AMERICAN FINANCIAL FAF 4 05/15/30	09/26/2025	JPMORGAN SECURITIES INC	XXX	10,276,505	10,650,000	10,606,548	10,624,513		3,213		3,213		10,627,726		(351,222)	(351,222)	371,567	05/15/2030	2.C FE
320817-AC-3	FIRST MERCHANTS CORP FRME V5 10/30/28	07/30/2025	Call 100.0000	XXX	2,000,000	2,000,000	1,890,760	1,890,760						1,890,760		109,240	109,240	105,917	10/30/2028	2.A
33972P-AA-7	FLNG LIQUEFACTION 2 LLC FLIQII 4.125 03/	09/30/2025	Redemption 100.0000	XXX	1,166,608	1,166,608	1,166,207	1,166,305		303		303		1,166,608				48,123	03/31/2038	2.B FE
343498-AB-7	FLOWERS FOODS INC FLO 3.5 10/01/26 3.5	09/26/2025	JPMORGAN SECURITIES INC	XXX	990,500	1,000,000	939,070	987,224		5,315		5,315		992,539		(2,039)	(2,039)	34,806	10/01/2026	2.C FE
34354P-AF-2	FLOWSERVE CORPORATION FLS 3.5 10/01/30	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,803,840	4,000,000	3,984,432	3,990,428		1,130		1,130		3,991,558		(187,718)	(187,718)	139,222	10/01/2030	2.C FE
361448-BC-6	GATX CORP GMT 4.55 11/07/28 4.550% 11/	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,005,110	1,000,000	1,000,000	1,000,000						1,000,000		5,110	5,110	40,697	11/07/2028	2.B FE
361448-BK-8	GATX CORP GMT 4.9 03/15/33 4.900% 03/1	09/26/2025	JPMORGAN SECURITIES INC	XXX	10,056,600	10,000,000	9,904,900	9,921,850		5,846		5,846		9,927,697		128,903	128,903	509,056	03/15/2033	2.B FE
363576-AB-5	ARTHUR J GALLAGHER & CO AJG 3.5 05/20/51	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,535,750	5,000,000	4,301,030	4,331,454		9,433		9,433		4,340,888		(805,138)	(805,138)	150,208	05/20/2051	2.B FE
37269#-AB-0	PROJECT H2OYA PROJECT H2OYA CLASS B 3	07/15/2025	Paydown	XXX	88,940	88,940	88,940	88,940						88,940				3,113	07/15/2046	1.G PL
373334-KR-1	GEORGIA POWER COMPANY GEORGIA POWER COMP	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,771,760	4,000,000	3,970,800	3,971,897		357		357		3,972,254		(200,494)	(200,494)	178,806	05/15/2052	1.F FE
375558-BG-7	GILEAD SCIENCES INC GILD 4.6 09/01/35	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,962,590	3,000,000	2,989,950	2,993,487		359		359		2,993,845		(31,255)	(31,255)	148,733	09/01/2035	1.G FE
38141G-ZN-7	GOLDMAN SACHS GROUP INC GS V3.436 02/24/	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,572,260	2,000,000	2,000,000	2,000,000						2,000,000		(427,740)	(427,740)	75,401	02/24/2043	2.A FE
38174#-AA-4	GOMEX ENERGY OFFSHORE LTD GOMEX ENERGY 0	09/02/2025	Redemption 100.0000	XXX	19,836	19,836	5,040	3,680	99	(818)		(719)		5,040		14,796	14,796	206	12/31/2025	6.
38174#-AA-4	GOMEX ENERGY OFFSHORE LTD GOMEX ENERGY 0	07/01/2025	Maturity	XXX	(4,867,163)	(4,867,163)	(811,636)	(1,008,778)	(27,013)	224,155		197,142		(811,636)		(4,055,527)	(4,055,527)		12/31/2025	6.
38348U-AA-2	Focus Brands Funding LLC 6.422% 10/30/	07/30/2025	Redemption 100.0000	XXX	6,940	6,940	6,835	6,835		105		105		6,940				349	10/30/2054	2.B FE
384311-AC-0	GRAFTECH FINANCE INC EAF 4.625 12/15/28	09/29/2025	MORGAN STANLEY	XXX	564,000	800,000	782,367	782,432		2,190		2,190		784,622		(220,622)	(220,622)	28,469	12/15/2028	5.B FE
402740-AD-6	GULFSTREAM NATURAL GAS SYSTEM GULFNG 4.6	08/14/2025	Call 100.0000	XXX	16,460,000	16,460,000	15,947,971	16,412,800		41,337		41,337		16,454,137		5,863	5,863	691,960	09/15/2025	2.B FE
404119-BY-4	HCA INC HCA 5.125 06/15/39 5.125% 06/1	09/26/2025	JPMORGAN SECURITIES INC	XXX	13,251,588	13,800,000	14,791,533	14,632,801		(35,382)		(35,382)		14,597,419		(1,345,831)	(1,345,831)	557,942	06/15/2039	2.C FE
404119-CS-6	HCA INC HCA 4.375 03/15/42 144A 4.375%	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,417,520	4,000,000	3,937,040	3,942,914		1,670		1,670		3,944,584		(527,064)	(527,064)	181,806	03/15/2042	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
418056-AS-6	HASBRO INC HAS 6.35 03/15/40 6.350% 03	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,129,240	3,000,000	4,051,590	3,903,809		(33,387)		(33,387)		3,870,422		(741,182)	(741,182)	197,908	03/15/2040	2.C FE
42307T-AH-1	KRAFT HEINZ CO KHC 7.125 08/01/39 7.12	07/17/2025	Various	XXX	3,277,731	3,000,000	4,526,250	4,304,664		(38,423)		(38,423)		4,266,241		(988,510)	(988,510)	206,031	08/01/2039	2.B FE
432833-AN-1	HILTON WORLDWIDE HOLDINGS INC HLT 3.625	09/26/2025	Various	XXX	20,171,600	22,000,000	22,000,000	22,000,000						22,000,000		(1,828,400)	(1,828,400)	889,938	02/15/2032	3.B FE
444859-BG-6	HUMANA INC HUM 4.8 03/15/47 4.800% 03/	09/26/2025	JPMORGAN SECURITIES INC	XXX	8,933,505	10,500,000	12,993,498	12,757,530		(53,191)		(53,191)		12,704,339		(3,770,834)	(3,770,834)	523,600	03/15/2047	2.B FE
448579-AJ-1	HYATT HOTELS CORP H 5.75 04/23/30 5.75	09/26/2025	JPMORGAN SECURITIES INC	XXX	15,381,344	14,800,000	15,696,575	15,321,547		(69,960)		(69,960)		15,251,587		129,757	129,757	794,267	04/23/2030	2.C FE
45074J-AA-2	RS IVY HOLDCO INC INTMAT 6.5 08/01/29 14	09/29/2025	Various	XXX	5,234,123	5,304,000	5,304,000	5,304,000						5,304,000		(69,877)	(69,877)	398,171	08/01/2029	4.C FE
458140-BL-3	INTEL CORP INTC 4.6 03/25/40 4.600% 03	09/26/2025	JPMORGAN SECURITIES INC	XXX	8,181,720	9,000,000	8,991,810	8,993,146		236		236		8,993,382		(811,662)	(811,662)	418,600	03/25/2040	2.B FE
458140-BV-1	INTEL CORP INTC 2.8 08/12/41 2.800% 08	09/26/2025	JPMORGAN SECURITIES INC	XXX	8,424,120	12,000,000	11,989,080	11,990,529		337		337		11,990,866		(3,566,746)	(3,566,746)	379,867	08/12/2041	2.B FE
458140-BW-9	INTEL CORP INTC 3.05 08/12/51 3.050% 0	09/26/2025	JPMORGAN SECURITIES INC	XXX	6,996,220	11,000,000	10,963,480	10,966,138		622		622		10,966,760		(3,970,540)	(3,970,540)	379,301	08/12/2051	2.B FE
459506-AR-2	INTERNATIONAL FLAVORS & FRAGRA IFF 3.268	09/26/2025	JPMORGAN SECURITIES INC	XXX	12,170,240	16,000,000	16,072,420	16,062,113		(2,367)		(2,367)		16,059,745		(3,889,505)	(3,889,505)	456,068	11/15/2040	2.C FE
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRA IFF 3.468	09/26/2025	JPMORGAN SECURITIES INC	XXX	4,138,080	6,000,000	4,267,971	4,334,240		22,194		22,194		4,356,434		(218,354)	(218,354)	172,244	12/01/2050	2.C FE
46284V-AL-5	IRON MOUNTAIN INC IRM 5.625 07/15/32 144	09/23/2025	GOLDMAN SACHS & CO	XXX	4,990,950	5,000,000	5,000,000	5,000,000						5,000,000		(9,050)	(9,050)	335,156	07/15/2032	3.C FE
46284V-AN-1	IRON MOUNTAIN INC IRM 4.5 02/15/31 144A	09/23/2025	GOLDMAN SACHS & CO	XXX	4,791,150	5,000,000	5,000,000	5,000,000						5,000,000		(208,850)	(208,850)	249,375	02/15/2031	3.C FE
46285M-AA-8	IRON MOUNTAIN INC IRM 5 07/15/32 144A	09/26/2025	Various	XXX	1,927,217	2,000,000	2,000,000	2,000,000						2,000,000		(72,783)	(72,783)	86,465	07/15/2032	3.C FE
46590X-AY-2	JBS SA JBSSBZ 5 3/4 04/01/33 5.750% 04	09/26/2025	JPMORGAN SECURITIES INC	XXX	9,754,873	9,358,000	9,238,257	9,249,227		7,791		7,791		9,257,017		497,855	497,855	535,096	04/01/2033	2.C FE
472140-AA-0	JBS USA LUX SA/JBS FOOD CO/JBS JBSSBZ	09/26/2025	JPMORGAN SECURITIES INC	XXX	9,431,550	9,000,000	8,980,830			3,270		3,270		8,984,100		447,450	447,450	368,900	04/20/2035	2.C FE
47232M-AF-9	JEFFERIES GROUP LLC JEFFIN 5 08/15/28	09/26/2025	Various	XXX	2,472,891	2,552,000	2,552,000	2,552,000						2,552,000		(79,109)	(79,109)	142,508	08/15/2028	4.A FE
47233J-AG-3	JEFFERIES GROUP LLC JEF 4.85 01/15/27	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,008,220	1,000,000	994,060	998,543		516		516		999,059		9,161	9,161	58,469	01/15/2027	2.B FE
47233J-DX-3	JEFFERIES GROUP LLC JEF 2.75 10/15/32	09/26/2025	JPMORGAN SECURITIES INC	XXX	868,220	1,000,000	967,680	975,544		2,091		2,091		977,634		(109,414)	(109,414)	26,278	10/15/2032	2.B FE
47233J-GT-9	JEFFERIES GROUP LLC JEF 2.625 10/15/31	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,776,500	2,000,000	1,902,280	1,928,784		7,073		7,073		1,935,857		(159,357)	(159,357)	50,167	10/15/2031	2.B FE
47233W-EJ-4	JEFFERIES FIN GROUP INC N Y N 6.200% 0	09/26/2025	JPMORGAN SECURITIES INC	XXX	48,237,449	45,450,000	45,796,583	45,790,243		(22,811)		(22,811)		45,767,433		2,470,016	2,470,016	2,700,488	04/14/2034	2.B FE
483007-AJ-9	KAISER ALUMINUM CORP KALU 4.625 03/01/28	09/23/2025	UBS SECURITIES LLC	XXX	990,000	1,000,000	1,042,500	1,001,839		(1,839)		(1,839)		1,000,000		(10,000)	(10,000)	49,205	03/01/2028	3.C FE
488401-AD-2	KEMPER CORP KMPR 3.8 02/23/32 3.800% 0	09/26/2025	JPMORGAN SECURITIES INC	XXX	17,542,700	19,000,000	18,948,320	18,961,140		3,575		3,575		18,964,714		(1,422,014)	(1,422,014)	794,200	02/23/2032	2.C FE
489399-AM-7	KENNEDY-WILSON HOLDINGS INC KW 5 03/01/3	09/23/2025	GOLDMAN SACHS & CO	XXX	2,826,930	3,000,000	3,000,000	3,000,000						3,000,000		(173,070)	(173,070)	159,583	03/01/2031	4.B FE
49271V-AF-7	KEURIG DR PEPPER INC KDP 4.597 05/25/28	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,004,650	1,000,000	1,000,000	1,000,000						1,000,000		4,650	4,650	38,819	05/25/2028	2.B FE
50076Q-AE-6	KRAFT HEINZ FOODS CO KHC 5 06/04/42 5	07/16/2025	BNP PARIBAS SECURITIES SERVICE	XXX	8,131,213	9,250,000	9,331,481	9,320,655		(1,467)		(1,467)		9,319,188		(1,187,976)	(1,187,976)	287,778	06/04/2042	2.B FE
50077L-AX-4	KRAFT HEINZ CO KHC 4.625 10/01/39 4.62	07/16/2025	JPMORGAN SECURITIES INC	XXX	11,056,728	12,694,000	11,290,925	11,470,162		28,547		28,547		11,498,708		(441,980)	(441,980)	468,047	10/01/2039	2.B FE
513272-AE-4	LAMB WESTON HOLDINGS INC LW 4.375 01/31/	09/23/2025	GOLDMAN SACHS & CO	XXX	2,848,020	3,000,000	3,000,000	3,000,000						3,000,000		(151,980)	(151,980)	150,938	01/31/2032	3.C FE
524660-BA-4	LEGGETT & PLATT INC LEG 3.5 11/15/51 3	09/26/2025	JPMORGAN SECURITIES INC	XXX	655,020	1,000,000	753,880	764,082		3,127		3,127		767,209		(112,189)	(112,189)	30,528	11/15/2051	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
52532X-AF-2	LEIDOS HOLDINGS INC LDOS 4 3/8 05/15/30	09/26/2025	JPMORGAN SECURITIES INC	XXX	497,575	500,000	496,085	496,653		417		417		497,071		504	504	19,080	05/15/2030	2.B FE
53079E-BN-3	LIBERTY MUTUAL HOLDING CO INC LIBMUT 5 1	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,825,800	4,000,000	3,991,160	3,991,414		103		103		3,991,517		(165,717)	(165,717)	173,556	06/15/2052	2.B FE
534187-AW-9	LINCOLN NATIONAL CORPORATION LNC 6.3 10/	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,216,840	3,000,000	3,401,850	3,290,156		(12,141)		(12,141)		3,278,015		(61,175)	(61,175)	183,750	10/09/2037	2.B FE
534187-BG-3	LINCOLN NATIONAL CORPORATION LNC 4.35 03	09/26/2025	JPMORGAN SECURITIES INC	XXX	823,860	1,000,000	863,840	870,499		2,169		2,169		872,668		(48,808)	(48,808)	46,883	03/01/2048	2.B FE
548661-EK-9	LOWE'S COS INC LOW 4.4 09/08/25 4.400%	09/08/2025	Maturity	XXX	2,500,000	2,500,000	2,499,375	2,499,822		178		178		2,500,000				110,000	09/08/2025	2.A FE
548661-EL-7	LOWE'S COS INC LOW 5 04/15/33 5.000% 0	09/26/2025	JPMORGAN SECURITIES INC	XXX	7,153,510	7,000,000	6,982,360	6,985,171		1,095		1,095		6,986,266		167,244	167,244	334,444	04/15/2033	2.A FE
55336V-BX-7	MPLX LP N Y N 5.500% 06/01/34	09/26/2025	JPMORGAN SECURITIES INC	XXX	12,438,038	12,250,000	12,560,470	12,554,593		(19,833)		(19,833)		12,534,760		(96,722)	(96,722)	557,715	06/01/2034	2.B FE
55903V-BC-6	WARNERMEDIA HOLDINGS INC WBD 4.279 03/15	06/30/2025	Redemption 88.0349	XXX	737,732	838,000	838,000	838,000		(100,268)		(100,268)		737,732				28,388	03/15/2032	3.A FE
55903V-BC-6	WARNERMEDIA HOLDINGS INC WBD 4.279 03/15	06/30/2025	Tax Free Exchange	XXX	1,162,000	1,162,000	1,162,000	1,162,000						1,162,000				39,363	03/15/2032	3.A FE
55903V-BD-4	WARNERMEDIA HOLDINGS INC WBD 5.05 03/15/	06/30/2025	Tax Free Exchange	XXX	36,046,679	36,000,000	36,052,385	36,047,601		(922)		(922)		36,046,679				1,439,250	03/15/2042	3.A FE
55903V-BQ-5	WARNERMEDIA HOLDINGS INC 4.279% 03/15/	07/16/2025	BANK OF AMERICA	XXX	967,365	1,162,000	1,176,502			(106)		(106)		1,176,396		(209,031)	(209,031)	16,850	03/15/2032	3.B FE
55903V-BW-2	WARNERMEDIA HOLDINGS INC 5.050% 03/15/	09/26/2025	Various	XXX	19,005,714	23,250,000	23,615,702			(4,699)		(4,699)		23,611,003		(4,605,289)	(4,605,289)	598,582	03/15/2042	3.B FE
56081#-CV-0	MAJOR LEAGUE BASEBALL TRUST 12 MLB TRUST	09/23/2025	SEAPORT SECURITIES CORP	XXX	388,345	500,000	500,000	500,000						500,000		(111,655)	(111,655)	11,183	12/10/2036	1.F FE
000000-00-0	MAJOR LEAGUE BASEBALL TRUST MLB TRUST 12	09/23/2025	SEAPORT SECURITIES CORP	XXX	388,345	500,000	500,000	500,000						500,000		(111,655)	(111,655)	11,183	12/10/2036	1.F FE
565130-AA-9	NATIONAL LIFE OF VERMONT LIFEVT 4.161 08	09/23/2025	@CRO	XXX	14,124,750	20,000,000	20,000,000	20,000,000						20,000,000		(5,875,250)	(5,875,250)	936,225	08/15/2051	2.A FE
57169*-BA-4	MARS INC MARS INC 4.040% 09/27/36	09/29/2025	SEAPORT SECURITIES CORP	XXX	4,443,150	5,000,000	5,000,000	5,000,000						5,000,000		(556,850)	(556,850)	203,664	09/27/2036	1.F
573284-AX-4	MARTIN MARIETTA MATERIALS INC MLM 3.2 07	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,372,040	2,000,000	1,477,960	1,500,755		7,022		7,022		1,507,777		(135,737)	(135,737)	77,156	07/15/2051	2.B FE
57665R-AN-6	MATCH GROUP HLD II LLC MTCHII 4.625 06/0	09/23/2025	@CRO	XXX	566,734	575,000	563,500	568,241		1,384		1,384		569,625		(2,890)	(2,890)	22,088	06/01/2028	3.B FE
57767X-AA-8	MCGRAW-HILL EDUCATION MHED 5.75 08/01/28	09/25/2025	BARC	XXX	9,063,440	9,050,000	9,046,650	9,047,944		382		382		9,048,326		15,114	15,114	598,732	08/01/2028	4.B FE
58013M-FN-9	MCDONALD'S CORP MTN N Y N 3.300% 07/01	07/01/2025	Maturity	XXX	2,900,000	2,900,000	2,819,293	2,880,239		19,761		19,761		2,900,000				95,700	07/01/2025	2.A FE
59156R-AV-0	Metlife Inc MET 10.75 08/01/39 10.750%	09/26/2025	JPMORGAN SECURITIES INC	XXX	29,777,993	22,181,000	36,012,098	31,433,159		(568,560)		(568,560)		30,864,599		(1,086,607)	(1,086,607)	2,768,620	08/01/2039	2.B FE
59156R-BS-6	Metlife Inc MET 9.25 04/08/38 9.250% 0	09/26/2025	JPMORGAN SECURITIES INC	XXX	5,138,500	4,300,000	5,726,500	5,186,052		(65,161)		(65,161)		5,120,891		17,609	17,609	387,806	04/08/2038	2.B FE
595017-BA-1	MICROCHIP TECHNOLOGY INC N Y N 4.250%	09/01/2025	Maturity	XXX	10,000,000	10,000,000	9,757,000	9,926,346		73,654		73,654		10,000,000				425,000	09/01/2025	2.B FE
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMP MWXCAP 4	09/26/2025	JPMORGAN SECURITIES INC	XXX	13,355,397	13,312,000	13,625,980	13,490,926		(31,198)		(31,198)		13,459,728		(104,331)	(104,331)	612,260	04/01/2029	2.B FE
599191-AA-1	MILEAGE PLUS HLDINGS LLC UAL 6.5 06/20/2	07/07/2025	Call 100.0000	XXX	12,400,000	12,400,000	12,245,000	12,347,128		8,683		8,683		12,355,812		44,188	44,188	441,061	06/20/2027	2.C FE
60644#-AA-0	Mist Funding I LLC Mist Funding I LLC C	09/22/2025	Redemption 100.0000	XXX	309,025	309,025	309,025	309,025						309,025				10,885	12/31/2055	1.D PL
606822-BK-9	MITSUBISHI UFJ FINANCIAL GROUP MUFG 3.75	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,625,450	3,000,000	3,230,435	3,182,340		(7,423)		(7,423)		3,174,917		(549,467)	(549,467)	134,723	07/18/2039	1.G FE
61747Y-ET-8	MORGAN STANLEY MS 4.679 07/17/26 5.909	07/17/2025	Call 100.0000	XXX	12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				561,480	07/17/2026	1.E FE
626738-AF-5	MURPHY OIL USA INC MUSA 3.75 02/15/31 14	09/23/2025	GOLDMAN SACHS & CO	XXX	932,750	1,000,000	1,000,000	1,000,000						1,000,000		(67,250)	(67,250)	41,563	02/15/2031	3.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
64128X-AG-5	NBSH ACQUISITION LLC NEUBER 4.5 03/15/27	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,501,855	3,500,000	3,472,175	3,492,740		2,368		2,368		3,495,108		6,747	6,747	163,625	03/15/2027	2.B FE
644274-AH-5	NEW ENTERPRISE STONE & LIME CO NEENST 5	09/24/2025	Various	XXX	5,941,092	6,000,000	6,000,000	6,000,000						6,000,000		(58,908)	(58,908)	377,524	07/15/2028	4.A FE
65163L-AF-6	NEWMONT / NEWCREST FIN N Y N 4.200% 05	09/26/2025	JPMORGAN SECURITIES INC	XXX	838,200	1,000,000	995,207	995,289		79		79		995,368		(157,168)	(157,168)	36,867	05/13/2050	1.G FE
65290D-AC-7	NEXA RESOURCES SA 6.600% 04/08/37	06/30/2025	JPMORGAN SECURITIES INC	XXX	1,303,250	1,300,000	1,298,609			18		18		1,298,627		4,623	4,623	19,782	04/08/2037	2.C FE
65339K-BS-8	NEXTERA ENERGY CAPITAL NEE 5.749 09/01/2	09/01/2025	Maturity	XXX	16,000,000	16,000,000	15,996,800	15,998,700		1,300		1,300		16,000,000				919,840	09/01/2025	2.A FE
674599-CF-0	OCCIDENTAL PETROLEUM CORPORATI OXY 4.625	09/23/2025	@CRO	XXX	784,165	1,000,000	923,750	930,551		1,467		1,467		932,019		(147,853)	(147,853)	36,615	06/15/2045	2.C FE
674599-CL-7	OCCIDENTAL PETROLEUM CORPORATI OXY 4.1 0	09/23/2025	@CRO	XXX	714,967	1,000,000	862,500	873,447		2,384		2,384		875,831		(160,864)	(160,864)	46,125	02/15/2047	2.C FE
674599-CN-3	OCCIDENTAL PETROLEUM CORPORATI OXY 4.2 0	09/23/2025	@CRO	XXX	1,213,810	1,650,000	1,456,125	1,470,686		3,139		3,139		1,473,825		(260,015)	(260,015)	72,188	03/15/2048	2.C FE
674599-CX-1	OCCIDENTAL PETROLEUM CORPORATI OXY 4.3 0	09/23/2025	@CRO	XXX	832,967	1,000,000	897,500	911,665		3,097		3,097		914,762		(81,795)	(81,795)	48,375	08/15/2039	2.C FE
680223-AK-0	OLD REPUBLIC INTL CORP ORI 3.875 08/26/2	09/26/2025	JPMORGAN SECURITIES INC	XXX	995,000	1,000,000	958,570	989,719		4,538		4,538		994,257		743	743	42,302	08/26/2026	2.B FE
70450Y-AJ-2	PAYPAL HOLDINGS INC PYPL 3 1/4 06/01/50	09/26/2025	JPMORGAN SECURITIES INC	XXX	488,520	697,000	498,084	503,119		2,795		2,795		505,913		(17,393)	(17,393)	18,751	06/01/2050	1.G FE
70450Y-AM-5	PAYPAL HOLDINGS INC PAYPAL HOLDINGS INC	09/26/2025	JPMORGAN SECURITIES INC	XXX	491,295	525,000	523,304	523,365		21		21		523,386		(32,091)	(32,091)	21,946	06/01/2052	1.G FE
71839#-AA-2	PHILLIES FUNDING LP PHILLIES FUNDING LP	07/10/2025	Paydown	XXX	100,080	100,080	100,080	100,080						100,080				4,661	07/10/2030	2.A PL
72284L-AA-7	EQUITABLE HOLDINGS INC EQH 5.568 02/15/4	09/26/2025	JPMORGAN SECURITIES INC	XXX	22,521,464	23,800,000	23,800,000	23,800,000						23,800,000		(1,278,536)	(1,278,536)	1,487,151	02/15/2049	2.A FE
72650T-AA-6	PLAINS END FINANCING LLC PLNEND 6.01 04/	07/15/2025	Redemption 100.0000	XXX	86,670	86,670	86,670	86,670						86,670				3,907	04/15/2028	3.A FE
737446-AP-9	POST HOLDINGS INC POST 5.5 12/15/29 144A	09/23/2025	GOLDMAN SACHS & CO	XXX	1,001,930	1,000,000	1,035,000	1,018,545		(4,351)		(4,351)		1,014,194		(12,264)	(12,264)	42,625	12/15/2029	4.B FE
74166N-AA-2	PRIME SECURITY ONE MS INC ADT 4.875 07/1	09/23/2025	Various	XXX	5,010,905	5,150,000	4,487,625	4,700,878		34,921		34,921		4,735,799		275,106	275,106	299,183	07/15/2032	3.B FE
744320-BH-4	PRUDENTIAL FINANCIAL INC PRU V3.7 10/01/	09/26/2025	JPMORGAN SECURITIES INC	XXX	6,536,600	7,000,000	7,000,000	7,000,000						7,000,000		(463,400)	(463,400)	257,561	10/01/2050	2.B FE
744320-BJ-0	PRUDENTIAL FINANCIAL INC PRU V5.125 03/0	09/26/2025	JPMORGAN SECURITIES INC	XXX	9,562,415	9,550,000	9,550,000	9,550,000						9,550,000		12,415	12,415	528,864	03/01/2052	2.B FE
74762E-AJ-1	QUANTA SERVICES INC PWR 3.05 10/01/41	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,965,000	4,000,000	3,994,200	3,994,899		164		164		3,995,063		(1,030,063)	(1,030,063)	121,322	10/01/2041	2.B FE
74992*-AG-0	RXR REALTY LLC RXR REALTY LLC 6.750% 0	07/02/2025	Call 100.0000	XXX	15,200,000	15,200,000	14,562,248	15,119,936		74,004		74,004		15,193,939		6,061	6,061	1,056,083	07/17/2025	2.B PL
761713-BB-1	REYNOLDS AMERICAN INC BATSLN 5.85 08/15/	09/26/2025	JPMORGAN SECURITIES INC	XXX	12,836,070	13,000,000	17,254,436	16,747,430		(94,127)		(94,127)		16,653,303		(3,817,233)	(3,817,233)	853,450	08/15/2045	2.A FE
77313L-AB-9	ROCK HOLDINGS INC RKTRM 4 10/15/33 144A	09/23/2025	GOLDMAN SACHS & CO	XXX	2,760,930	3,000,000	3,000,000	3,000,000						3,000,000		(239,070)	(239,070)	113,000	10/15/2033	3.A FE
78081B-AL-7	ROYALTY PHARMA PLC RPRX 3.3 09/02/40 3	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,533,860	2,000,000	1,938,276	1,941,144		2,123		2,123		1,943,267		(409,407)	(409,407)	70,950	09/02/2040	2.C FE
78481V-AA-3	STL Asset VI LLC STL Asset VI LLC/STL As	07/28/2025	Redemption 100.0000	XXX	74,775	74,775	74,775	74,775						74,775				2,856	03/28/2054	1.F PL
78481V-AA-3	STL Asset VI LLC STL Asset VI LLC/STL As	08/27/2025	Redemption 100.0000	XXX	78,775	78,775	78,775	78,775						78,775				3,434	03/28/2054	1.F
785592-A*-7	SABINE PASS LIQUEFACTION SABINE PASS LIQ	09/15/2025	Paydown	XXX	1,946,849	1,946,849	1,946,849	1,946,849						1,946,849				97,342	09/15/2037	2.A FE
78573N-AF-9	SABRE GLBL INC SABHLD 7.375 09/01/25 144	09/01/2025	Maturity	XXX	7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				516,250	09/01/2025	4.C FE
808513-BC-8	CHARLES SCHWAB CORP SCHW 4.625 03/22/30	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,039,000	2,000,000	1,997,160	1,998,351		211		211		1,998,562		40,438	40,438	94,299	03/22/2030	1.F 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
822905-AC-9	SHELL FINANCE US INC 4.125% 05/11/35	09/26/2025	JPMORGAN SECURITIES INC	XXX	18,922,327	19,755,000	20,145,622	20,139,257		(22,786)		(22,786)		20,116,470		(1,194,144)	(1,194,144)	719,823	05/11/2035	1.D FE
824348-AX-4	SHERWIN-WILLIAMS COMPANY SHW 4 1/2 06/01	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,721,100	2,000,000	1,828,680	1,837,786		2,960		2,960		1,840,746		(119,646)	(119,646)	74,500	06/01/2047	2.B FE
82967N-BM-9	LIBERTY MEDIA CORP SIRI 3.875 09/01/31 1	09/23/2025	WELLS FARGO	XXX	3,180,625	3,500,000	3,368,750	3,405,361		9,092		9,092		3,414,453		(233,828)	(233,828)	144,290	09/01/2031	3.C FE
830867-AA-5	DELTA AIR LINES INC DAL 4.5 10/20/25 144	07/20/2025	Redemption 100.0000	XXX	1,831,000	1,831,000	1,831,000	1,831,000						1,831,000				61,796	10/20/2025	2.A FE
832248-AZ-1	RISE GRAND GROUP LTD. SFD 4.25 02/01/27	09/26/2025	JPMORGAN SECURITIES INC	XXX	13,902,140	14,000,000	13,835,593	13,950,726		17,051		17,051		13,967,778		(65,638)	(65,638)	690,861	02/01/2027	2.C FE
832248-BB-3	RISE GRAND GROUP LTD. SFD 5.2 04/01/29 1	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,039,300	3,000,000	2,995,538	2,997,758		338		338		2,998,096		41,204	41,204	155,133	04/01/2029	2.C FE
835898-AH-0	SOTHEBY'S BID 7.375 10/15/27 144A 7.37	09/23/2025	Jefferies & Company Inc	XXX	2,758,613	2,790,000	2,908,575	2,790,376		7		7		2,790,384		(31,771)	(31,771)	167,468	10/15/2027	4.C FE
845011-AD-7	SOUTHWEST GAS CORP SWX 3.18 08/15/51 3	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,368,620	2,000,000	1,452,920	1,476,546		7,240		7,240		1,483,786		(115,166)	(115,166)	71,373	08/15/2051	2.A FE
845467-AT-6	SOUTHWESTERN ENERGY COMPANY SWN 4.75 02/	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,962,180	2,000,000	2,000,000	2,000,000						2,000,000		(37,820)	(37,820)	110,306	02/01/2032	2.C FE
85790@-AA-1	STEAM MH Funding 1 LLC A 5.000% 12/31/	09/22/2025	Redemption 100.0000	XXX	261,189	261,189	261,189	99,472						261,189				6,871	12/31/2060	1.F PL
86960Y-AA-0	SUZANO NETHERLANDS BV 5.500% 01/15/36	09/25/2025	BARCLAYS BANK PLC	XXX	371,943	370,000	365,242			12		12		365,253		6,689	6,689	904	01/15/2036	2.C FE
87612B-BL-5	TARGA RESOURCES PARTNERS TRGP 6 1/2 07/1	07/15/2025	Call 100.0000	XXX	8,000,000	8,000,000	7,900,720	7,930,449		13,769		13,769		7,944,218		55,782	55,782	520,000	07/15/2027	2.B FE
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC TPX 3.875	09/26/2025	Various	XXX	7,352,020	8,000,000	8,000,000	8,000,000						8,000,000		(647,980)	(647,980)	293,531	10/15/2031	3.C FE
88104U-AC-7	TERRAFORM GLOBAL OPERATI GLBL 6.125 03/0	07/18/2025	Call 100.0000	XXX	358,000	358,000	360,925	358,000						358,000				19,308	03/01/2026	3.C FE
88732J-AY-4	CHARTER COMM OPT LLC/CAP TWC 5.875 11/15	09/26/2025	JPMORGAN SECURITIES INC	XXX	954,100	1,000,000	1,293,750	1,250,912		(8,751)		(8,751)		1,242,162		(288,062)	(288,062)	51,243	11/15/2040	2.C FE
89055F-AC-7	TOPBUILD CORP BLD 4.125 02/15/32 144A	09/23/2025	GOLDMAN SACHS & CO	XXX	2,358,175	2,500,000	2,500,000	2,500,000						2,500,000		(141,825)	(141,825)	114,297	02/15/2032	3.B FE
891027-AS-3	GLOBE LIFE INC GL 4.55 09/15/28 4.550%	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,026,130	3,000,000	2,989,110	2,995,348		872		872		2,996,220		29,910	29,910	141,808	09/15/2028	2.A FE
896239-AC-4	TRIMBLE INC TRMB 4.9 06/15/28 4.900% 0	09/26/2025	JPMORGAN SECURITIES INC	XXX	7,384,270	7,250,000	7,246,230	7,248,595		303		303		7,248,898		135,372	135,372	280,253	06/15/2028	2.C FE
903192-AA-0	UNUM GROUP UNM 6.75 12/15/28 6.750% 12	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,201,840	3,000,000	3,578,610	3,229,366		(40,123)		(40,123)		3,189,243		12,597	12,597	159,750	12/15/2028	2.B FE
913017-BS-7	RTX CORP RTX 5.7 04/15/40 5.700% 04/15	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,051,740	1,000,000	1,372,638	1,317,868		(12,274)		(12,274)		1,305,594		(253,854)	(253,854)	54,467	04/15/2040	2.A FE
913229-AC-4	UNITED WHOLESALE MORTGAGE LLC UWMLLC 5.7	09/25/2025	Various	XXX	21,952,400	22,000,000	22,000,000	22,000,000						22,000,000		(47,600)	(47,600)	986,764	06/15/2027	3.C FE
91913Y-BD-1	VALERO ENERGY CORPORATION VALERO ENERGY	09/26/2025	JPMORGAN SECURITIES INC	XXX	701,970	1,000,000	762,570	771,613		2,966		2,966		774,579		(72,609)	(72,609)	30,214	12/01/2051	2.B FE
92556H-AB-3	PARAMOUNT GLOBAL PARA 4.95 01/15/31 4	09/26/2025	JPMORGAN SECURITIES INC	XXX	35,005,485	35,500,000	35,784,161	35,660,551		(21,154)		(21,154)		35,639,397		(633,912)	(633,912)	2,118,463	01/15/2031	2.C FE
92556H-AD-9	PARAMOUNT GLOBAL PARA 4.2 05/19/32 4.2	09/26/2025	JPMORGAN SECURITIES INC	XXX	10,243,860	11,000,000	10,713,450	10,806,137		16,803		16,803		10,822,939		(579,079)	(579,079)	397,833	05/19/2032	2.C FE
92838@-AA-1	VISTA RIDGE LLC VISTA RIDGE LLC 2.570%	09/30/2025	Paydown	XXX	60,645	60,645	60,645	60,645						60,645				1,169	10/14/2049	1.F PL
931422-AK-5	WALGREEN CO WBA 4.4 09/15/42 4.400% 09	08/28/2025	Corp Action	XXX	4,667,850	5,000,000	4,938,000	4,947,243		1,308		1,308		4,948,551		(280,701)	(280,701)	209,611	09/15/2042	4.A FE
931427-AC-2	WALGREENS BOOTS ALLIANCE WBA 4.8 11/18/4	08/28/2025	Corp Action	XXX	2,705,778	2,700,000	3,030,264	2,993,533		(6,509)		(6,509)		2,987,024		(281,246)	(281,246)	100,800	11/18/2044	4.A FE
931427-AR-9	WALGREENS BOOTS ALLIANCE WBA 4.65 06/01/	08/28/2025	Corp Action	XXX	2,948,010	3,000,000	3,199,560	3,179,598		(3,465)		(3,465)		3,176,133		(228,123)	(228,123)	103,463	06/01/2046	4.A FE
931427-AT-5	WALGREENS BOOTS ALLIANCE WBA 4.1 04/15/5	08/28/2025	Corp Action	XXX	62,723,520	72,000,000	70,630,980	70,691,134		16,694		16,694		70,707,828		(7,984,308)	(7,984,308)	2,566,600	04/15/2050	4.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
962166-CB-8	WEYERHAEUSER COMPANY WY 4 03/09/52 4.0	09/26/2025	JPMORGAN SECURITIES INC	XXX	777,630	1,000,000	982,660	983,541		250		250		983,791		(206,161)	(206,161)	42,222	03/09/2052	2.B FE
963320-AV-8	WHIRLPOOL CORP WHR 4 1/2 06/01/46 4.50	09/23/2025	GOLDMAN SACHS & CO	XXX	1,833,359	2,387,000	2,001,328	2,013,195		6,611		6,611		2,019,806		(186,447)	(186,447)	87,424	06/01/2046	3.A FE
963320-AW-6	WHIRLPOOL CORP WHR 4.75 02/26/29 4.750	09/23/2025	GOLDMAN SACHS & CO	XXX	6,419,725	6,500,000	6,422,650	6,463,300		5,931		5,931		6,469,231		(49,506)	(49,506)	332,764	02/26/2029	3.A FE
963320-AX-4	WHIRLPOOL CORP WHR 4.6 05/15/50 4.600%	09/23/2025	GOLDMAN SACHS & CO	XXX	1,426,938	1,900,000	1,891,369	1,892,073		121		121		1,892,194		(465,256)	(465,256)	75,018	05/15/2050	3.A FE
970648-AK-7	WILLIS NORTH AMERICA INC WTW 3 7/8 09/15	09/26/2025	JPMORGAN SECURITIES INC	XXX	756,690	1,000,000	801,000	809,586		2,875		2,875		812,460		(55,770)	(55,770)	40,257	09/15/2049	2.A FE
978097-AG-8	WOLVERINE WORLD WIDE INC WWW 4 08/15/29	09/26/2025	Various	XXX	9,653,955	10,500,000	10,500,000	10,500,000						10,500,000		(846,045)	(846,045)	468,918	08/15/2029	5.B FE
98310W-AM-0	TRAVEL + LEISURE CO TNL 5.1 10/01/25 6	09/04/2025	Call 100.0000	XXX	138,000	138,000	138,898	138,079		(79)		(79)		138,000				8,425	10/01/2025	3.C FE
BGH95B-26-2	STOLTHAVEN HOUSTON INC STHVH 5.980% 07	07/17/2025	Paydown	XXX	76,000	76,000	76,000							76,000				4,532	07/17/2034	2.B Z
C97750-AA-8	WINDFALL MINIMG GROUP 5.854% 05/13/32	09/25/2025	DEUTSCHE BANK SECURITIES INC	XXX	4,012,800	3,840,000	3,922,706			(1,676)		(1,676)		3,921,030		91,770	91,770	84,922	05/13/2032	3.B Z
G0399B-AB-3	ANTOFAGASTA PLC REGS 6.250% 05/02/34	09/26/2025	Various	XXX	1,287,000	1,200,000	1,240,500			(1,004)		(1,004)		1,239,496		47,504	47,504	30,313	05/02/2034	2.B FE
U0901R-AE-7	BIMBO BAKERIES USA INC 5.375% 01/09/36	09/15/2025	HONGKONG AND SHANGHAI BANKING	XXX	1,142,400	1,120,000	1,103,346	567,485		199		199		1,103,470		38,930	38,930	56,354	01/09/2036	2.A FE
008911-BK-4	AIR CANADA ACACN 3.875 08/15/26 144A 3	09/23/2025	@CRO	XXX	495,625	500,000	500,000	500,000						500,000		(4,375)	(4,375)	21,797	08/15/2026	3.A FE
06368L-WT-9	BANK OF MONTREAL BMO 5.92 09/25/25 5.9	09/25/2025	Maturity	XXX	10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				592,000	09/25/2025	1.F FE
11271L-AB-8	BROOKFIELD ASSET MANAGEMENT IN BAMACN 4	09/26/2025	JPMORGAN SECURITIES INC	XXX	872,690	1,000,000	1,251,810	1,226,200		(5,236)		(5,236)		1,220,964		(348,274)	(348,274)	48,175	09/20/2047	1.G
11271L-AD-4	BROOKFIELD ASSET MANAGEMENT IN BAMACN 4	09/26/2025	JPMORGAN SECURITIES INC	XXX	4,570,875	4,500,000	4,491,945	4,496,427		574		574		4,497,001		73,874	73,874	218,250	03/29/2029	1.G FE
29250N-BE-4	ENBRIDGE INC ENBCN 3.4 08/01/51 3.400%	09/26/2025	JPMORGAN SECURITIES INC	XXX	682,260	1,000,000	761,190	771,607		3,173		3,173		774,779		(92,519)	(92,519)	39,478	08/01/2051	2.A FE
683720-AC-0	OPEN TEXT CORP OTEXCN 4.125 12/01/31 144	09/23/2025	GOLDMAN SACHS & CO	XXX	929,610	1,000,000	1,000,000	1,000,000						1,000,000		(70,390)	(70,390)	33,573	12/01/2031	3.B FE
70137W-AL-2	PARKLAND CORP PKICN 4.625 05/01/30 144A	09/25/2025	Various	XXX	10,721,950	11,000,000	11,000,000	11,000,000						11,000,000		(278,050)	(278,050)	462,476	05/01/2030	3.B FE
775109-AX-9	ROGERS COMMUNICATIONS INC RCICN 4 1/2 03	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,719,340	2,000,000	1,841,120	1,852,509		3,738		3,738		1,856,247		(136,907)	(136,907)	95,500	03/15/2043	2.C FE
775109-BG-5	ROGERS COMMUNICATIONS INC RCICN 4.3 02/1	09/26/2025	JPMORGAN SECURITIES INC	XXX	6,542,160	8,000,000	7,060,780	7,107,413		15,412		15,412		7,122,825		(580,665)	(580,665)	394,044	02/15/2048	2.C FE
775109-BP-5	ROGERS COMMUNICATIONS INC ROGERS COMMUNI	09/26/2025	JPMORGAN SECURITIES INC	XXX	7,074,935	9,500,000	7,461,533	7,556,335		29,392		29,392		7,585,727		(510,792)	(510,792)	316,086	11/15/2049	2.C FE
86828L-AC-6	SUPERIOR PLUS LP AND SUPERIOR SPBCN 4.5	09/23/2025	GOLDMAN SACHS & CO	XXX	966,570	1,000,000	1,000,000	1,000,000						1,000,000		(33,430)	(33,430)	46,125	03/15/2029	3.C FE
891160-MJ-9	TORONTO-DOMINION BANK/THE TD V3.625 09/1	09/26/2025	JPMORGAN SECURITIES INC	XXX	991,400	1,000,000	999,920	999,959		4		4		999,963		(8,563)	(8,563)	37,660	09/15/2031	1.G FE
98462Y-AD-2	YAMANA GOLD INC YRICN 4.625 12/15/27 144	09/26/2025	JPMORGAN SECURITIES INC	XXX	300,651	300,000	299,970	299,991		2		2		299,993		658	658	10,946	12/15/2027	2.C FE
00080Q-AF-2	STICHTING ADMINISTRATIEKANTOOR ABNANV 4	07/28/2025	Maturity	XXX	12,870,000	12,870,000	13,076,149	12,886,534		(16,534)		(16,534)		12,870,000				611,325	07/28/2025	2.B FE
00131L-AK-1	AIA GROUP LTD AIA 3.2 09/16/40 144A 3	09/26/2025	JPMORGAN SECURITIES INC	XXX	20,243,600	26,000,000	26,020,754	26,016,860		(722)		(722)		26,016,138		(5,772,538)	(5,772,538)	862,044	09/16/2040	1.F FE
008474-C*-7	AGNICO EAGLE MINES LIMITED AGNICO-EAGLE	06/30/2025	Call 100.3580	XXX	16,057,273	16,000,000	16,000,000	16,000,000						16,000,000				444,473	06/30/2026	2.A
008474-D@-4	AGNICO EAGLE MINES LIMITED AGNICO EAGLEM	07/01/2025	Call 102.3298	XXX	4,604,840	4,500,000	4,500,000	4,500,000						4,500,000				247,632	06/29/2029	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
008474-E#-1	AGNICO EAGLE MINES LIMITED AGNICO EAGLEM	09/29/2025	Call 100.8222	XXX	29,843,357	29,600,000	29,600,000	29,600,000						29,600,000				1,590,995	04/05/2033	2.A FE
009279-AC-4	AIRBUS SE AIRFP 3.95 04/10/47 144A 3.9	09/26/2025	JPMORGAN SECURITIES INC	XXX	839,600	1,000,000	1,140,570	1,125,203		(3,020)		(3,020)		1,122,183		(282,583)	(282,583)	38,293	04/10/2047	1.F FE
01609W-AU-6	ALIBABA GROUP HOLDING LTD BABA 4 12/06/3	09/08/2025	UBS SECURITIES LLC	XXX	609,583	660,000	579,889	588,723		2,735		2,735		591,458		18,125	18,125	20,020	12/06/2037	1.E FE
02124T-AA-1	QATAR AIRWAYS QATAR AIRWAYS 2.950% 05/	08/14/2025	Paydown	XXX	3,702,368	3,702,368	3,679,340	3,687,103		15,266		15,266		3,702,368				81,915	05/14/2031	1.C PL
03524D-AS-9	ANHEUSER-BUSCH INBEV WOR ABIBB 4.35 06/0	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,732,640	3,000,000	3,452,150	3,384,555		(15,139)		(15,139)		3,369,416		(636,776)	(636,776)	108,025	06/01/2040	1.G FE
03718N-AB-2	ANTOLN 5 5/8 05/13/32 ANTOLN 5 5/8 05/13	09/03/2025	BARCLAYS BANK PLC	XXX	613,500	600,000	589,266	591,523		636		636		592,158		21,342	21,342	27,281	05/13/2032	2.B FE
03938L-BA-1	ARCELORMITTAL SA MTNA 4.55 03/11/26 4	09/26/2025	JPMORGAN SECURITIES INC	XXX	999,500	1,000,000	997,150	999,448		341		341		999,789		(289)	(289)	47,775	03/11/2026	2.B FE
05969L-AB-7	GRUPO FINANCIERO INBURSA SAB D BINBUR 4	09/26/2025	JPMORGAN SECURITIES INC	XXX	16,889,500	17,000,000	16,760,470	16,935,639		20,298		20,298		16,955,937		(66,437)	(66,437)	718,958	04/11/2027	2.C FE
11102A-AF-8	BT GROUP PLC BRITEL V4.25 11/23/81 144A	09/23/2025	UBS SECURITIES LLC	XXX	1,389,500	1,400,000	1,400,000	1,400,000						1,400,000		(10,500)	(10,500)	64,624	11/23/2081	3.A FE
16412E-AA-5	CHEPLAPHARM ARZNEIMITTEL GMBH CHEPDE 5.5	09/23/2025	BARC	XXX	859,950	882,000	882,000	882,000						882,000		(22,050)	(22,050)	60,013	01/15/2028	4.B FE
16412E-AA-5	CHEPLAPHARM ARZNEIMITTEL GMBH CHEPDE 5.5	07/25/2025	Redemption 99.0000	XXX	1,632,510	1,649,000	1,649,531	1,648,532		(16,022)		(16,022)		1,632,510				97,337	01/15/2028	4.B FE
21688A-AW-2	COOPERAT RABOBANK UA/NY RABOBK 5 1/2 07/	07/18/2025	Maturity	XXX	15,000,000	15,000,000	14,990,250	14,997,229		2,771		2,771		15,000,000				825,000	07/18/2025	1.D FE
36321P-AC-4	GALAXY PIPELINE ASSETS HOLDCO ADGLXY 3.2	09/26/2025	JPMORGAN SECURITIES INC	XXX	4,068,750	5,000,000	5,000,000	5,000,000						5,000,000		(931,250)	(931,250)	162,049	09/30/2040	1.C FE
36321P-AE-0	GALAXY PIPELINE ASSETS HOLDCO ADGLXY 2.9	09/30/2025	Redemption 100.0000	XXX	533,619	533,619	533,619	533,619						533,619				15,688	09/30/2040	1.C FE
44989M-AA-2	IP Lending LLC IP LENDING X LTD 7.750%	08/11/2025	Redemption 100.0000	XXX	12,376,000	12,376,000	12,376,000	12,376,000						12,376,000				658,077	07/02/2029	1.F FE
585270-AA-9	MEIJI YASUDA LIFE INSURANCE CO MYLIFE V5	09/26/2025	JPMORGAN SECURITIES INC	XXX	18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				881,400	10/20/2045	1.G FE
60687Y-AT-6	MIZUHO FINANCIAL GROUP INC MIZUHO V4.254	09/26/2025	JPMORGAN SECURITIES INC	XXX	8,001,600	8,000,000	8,000,000	8,000,000						8,000,000		1,600	1,600	357,336	09/11/2029	1.G FE
60920L-AS-3	MONDELEZ INTL HLDINGS NE MDLZ 4 1/4 09/1	09/15/2025	Maturity	XXX	2,000,000	2,000,000	1,993,660	1,998,144		1,856		1,856		2,000,000				85,000	09/15/2025	2.B FE
62954W-AJ-4	NTT FINANCE CORP NTT 4.239 07/25/25 4	07/25/2025	Maturity	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				127,170	07/25/2025	1.G FE
654579-AH-4	NIPPON LIFE INSURANCE CO NIPLIF V2.75 01	09/26/2025	JPMORGAN SECURITIES INC	XXX	10,808,400	12,000,000	11,999,119	11,999,198		16		16		11,999,214		(1,190,814)	(1,190,814)	392,333	01/21/2051	1.G FE
80281L-AA-3	BANCO SANTANDER SA SANUK 4.75 09/15/25 1	09/15/2025	Maturity	XXX	18,000,000	18,000,000	17,950,320	17,995,682		4,318		4,318		18,000,000				855,000	09/15/2025	2.B FE
83368R-BJ-0	SOCIETE GENERALE SOCGEN V3.337 01/21/33	09/26/2025	JPMORGAN SECURITIES INC	XXX	908,470	1,000,000	1,000,000	1,000,000						1,000,000		(91,530)	(91,530)	39,673	01/21/2033	2.B FE
853254-BK-5	STANDARD CHARTERED PLC STANLN V4.866 03/	09/26/2025	JPMORGAN SECURITIES INC	XXX	17,530,100	17,500,000	17,500,000	17,500,000						17,500,000		30,100	30,100	884,666	03/15/2033	2.B FE
85325C-2A-9	STANDARD CHARTERED PLC STANLN 5.005% 1	09/03/2025	GOLDMAN SACHS INT'L	XXX	203,240	200,000	200,000	200,000						200,000		3,240	3,240	8,870	10/15/2030	1.G FE
86562M-CQ-1	SUMITOMO MITSUI FINANCIAL GROU SUMIBK 3	09/26/2025	JPMORGAN SECURITIES INC	XXX	966,288	1,250,000	1,250,000	1,250,000						1,250,000		(283,713)	(283,713)	46,068	01/14/2042	1.G FE
86563V-BC-2	SUMITOMO MITSUI TR BK LT SUMITR 4.8 09/1	09/15/2025	Maturity	XXX	4,000,000	4,000,000	3,998,680	3,999,612		388		388		4,000,000				192,000	09/15/2025	1.F FE
86564C-AB-6	SUMITOMO LIFE INSURANCE CO SUMILF V4 09/	09/26/2025	JPMORGAN SECURITIES INC	XXX	985,000	1,000,000	1,000,000	1,000,000						1,000,000		(15,000)	(15,000)	41,667	09/14/2077	1.G FE
86964W-AH-5	SUZANO SA SUZANO 5 01/15/30 5.000% 01/	09/04/2025	BARCLAYS BANK PLC	XXX	360,756	360,000	380,700	371,385		(1,474)		(1,474)		369,910		(9,154)	(9,154)	20,500	01/15/2030	2.C FE
902613-AL-2	UBS UBS V3.179 02/11/43 144A 3.179% 02	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,280,900	3,000,000	3,000,000	3,000,000						3,000,000		(719,100)	(719,100)	108,101	02/11/2043	1.F FE

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									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
90320B-AA-7	LIBERTY GLOBAL PLC UPCB 4.875 07/15/31 1	09/23/2025	GOLDMAN SACHS & CO	XXX	766,512	800,000	752,500	764,188		3,385		3,385		767,573		(1,061)	(1,061)	46,475	07/15/2031	3.C FE
91127L-AE-0	UNITED OVERSEAS BANK LTD UOBSP V2 10/14/	09/05/2025	GOLDMAN SACHS INT'L	XXX	604,128	620,000	553,449	568,414		4,697		4,697		573,111		31,017	31,017	11,160	10/14/2031	1.F FE
91845A-AA-3	VODAFONEZIGGO GROUP HOLDING BV ZIGGO 5 0	09/26/2025	Various	XXX	7,257,478	8,000,000	7,922,400	7,941,333		5,250		5,250		7,946,583		(689,105)	(689,105)	481,000	01/15/2032	4.A FE
92857W-BU-3	VODAFONE GROUP PLC VOD 4 1/4 09/17/50	07/21/2025	Redemption 77.2640	XXX	10,285,384	13,312,000	10,681,818	4,254,474		(423,359)		(423,359)		10,285,384				294,837	09/17/2050	2.B FE
92858R-AB-6	VMED 02 UK LTD VMED 4.75 07/15/31 144A	09/25/2025	Various	XXX	8,477,500	9,000,000	9,067,500	9,047,781		(4,686)		(4,686)		9,043,096		(565,596)	(565,596)	511,153	07/15/2031	3.C FE
961214-EG-4	WESTPAC BANKING CORP WSTP 4.421 07/24/39	09/26/2025	JPMORGAN SECURITIES INC	XXX	922,000	1,000,000	1,000,000	1,000,000						1,000,000		(78,000)	(78,000)	52,192	07/24/2039	1.G FE
BGH9PS-SK-4	AP GRANGE HOLDINGS LLC APGRAL 6.500% 0	09/22/2025	Redemption 100.0000	XXX	318,576	318,576	318,576							318,576				6,847	03/20/2045	2.A PL
G0066R-AD-6	AHLI BANK QSC ABQKQD 1 7/8 09/08/25 1	09/08/2025	Maturity	XXX	2,080,000	2,080,000	1,923,720	2,031,089		48,911		48,911		2,080,000				39,000	09/08/2025	1.F FE
G0446N-BA-1	ANGLO AMERICAN CAPITAL 6.000% 04/05/54	09/15/2025	JANE	XXX	645,104	620,000	587,444			176		176		587,620		57,484	57,484	16,637	04/05/2054	2.B FE
G24524-BA-0	CONCRETE WIN LTD COGARD 6.15 09/17/25	09/17/2025	Maturity	XXX	560,000	560,000	35,918	35,918						35,918		524,082	524,082		11/17/2025	6.
G3R238-AB-9	GALAXY PIPELINE ASSETS BIDCO L ADGLXY 1	09/30/2025	Redemption 100.0000	XXX	59,327	59,327	50,211	54,150		5,177		5,177		59,327				1,038	09/30/2027	1.C FE
G3R238-AD-5	GALAXY PIPELINE ASSETS BIDCO L ADGLXY 2	09/30/2025	Redemption 100.0000	XXX	121,392	121,392	101,895	103,932		17,460		17,460		121,392				3,569	09/30/2040	1.C FE
G9877F-AA-8	YUNDA HOLDING INV YUNDHL 2.25 08/19/25	08/19/2025	Maturity	XXX	1,400,000	1,400,000	1,293,900	1,378,067		21,933		21,933		1,400,000				31,500	08/19/2025	2.C FE
L2848U-AB-8	EIGPRL 3.545 08/31/36 EIGPRL 3.545 08/31	08/31/2025	Redemption 100.0000	XXX	6,251	6,251	5,460	5,630		621		621		6,251				222	08/31/2036	1.E FE
N4281@-BZ-7	KONINKLIJKE VOPAK NV KONINKLIJKE VOPAK N	09/23/2025	SEAPORT SECURITIES CORP	XXX	1,846,640	2,000,000	2,000,000	2,000,000						2,000,000		(153,360)	(153,360)	52,320	12/19/2030	2.B
N57445-AA-1	PAITON ENERGY PT MINCAP 4.625 08/10/30 R	08/10/2025	Redemption 100.0000	XXX	42,120	42,120	42,983	42,503		(383)		(383)		42,120				1,948	08/10/2030	2.C FE
P2867K-AG-1	COLBUN SA COLBUN 3.95 10/11/27 REGS 3	09/09/2025	Corp Action	XXX	1,800,900	1,800,000	1,864,500	1,831,313		(8,372)		(8,372)		1,822,941		(22,041)	(22,041)	65,175	10/11/2027	2.B FE
P40070-AB-3	COLBUN SA FENIPE 4.317 09/20/27 REGS 4	09/20/2025	Redemption 100.0000	XXX	42,353	42,353	43,234	42,745		(392)		(392)		42,353				1,828	09/20/2027	2.C FE
P4909L-AA-8	GNL QUINTERO SA GNLQCI 4.634 07/31/29 RE	07/31/2025	Redemption 100.0000	XXX	82,320	82,320	86,107	84,068		(1,748)		(1,748)		82,320				3,815	07/31/2029	2.A FE
Y51478-AA-6	GENTING BHD LLPLCA 6.875 02/04/39 REGS	08/04/2025	Redemption 100.0000	XXX	57,021	57,021	65,091	63,006		(5,985)		(5,985)		57,021				3,920	02/04/2039	2.C FE
0089999999 - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					1,768,327,636	1,875,348,065	1,889,461,223	1,814,566,732	(26,914)	(365,773)	389,824	(782,511)		1,884,987,866		(117,086,737)	(117,086,737)	86,048,504	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	09/20/2025	Paydown	XXX	8,020	8,020	8,100	8,082		(61)		(61)		8,020				239	08/20/2043	1.E
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED CTL - AMA	09/10/2025	Paydown	XXX	100,325	100,325	100,325	100,325						100,325				3,194	11/10/2039	1.D
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED CTL - AMA	07/10/2025	Paydown	XXX	49,882	49,882	49,882	49,882						49,882				1,308	11/10/2039	1.E
00910G-A*-4	CTL - AMZN S BERNARDINO A-1 FU CTL - AMZ	09/10/2025	Paydown	XXX	142,138	142,138	142,138	142,138						142,138				4,297	03/10/2041	1.E
02376W-AA-9	AMERICAN AIRLINES GROUP INC AAL 4.1 01/1	07/15/2025	Redemption 100.0000	XXX	285,119	285,119	285,119	285,119						285,119				11,690	01/15/2028	2.C FE
02378A-AA-5	AMER AIRLINE 17-1 A PTT AAL 4 02/15/29 A	08/15/2025	Redemption 100.0000	XXX	767,125	767,125	767,125	767,125						767,125				30,685	02/15/2029	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
08652@-AA-0	CTL - BEST BUY HONOLULU HI CTL - BEST BU	09/15/2025	Paydown	XXX	55,886	55,886	55,886	55,886						55,886				2,218	01/15/2026	2.A
11042C-AA-8	BRITISH AIR 21-1 A PPT IAGLN 2.9 03/15/3	09/15/2025	Redemption 100.0000	XXX	130,762	130,762	127,126	127,908		2,854		2,854		130,762				2,844	03/15/2035	1.C FE
11044M-AA-4	BRITISH AIR 20-1 A PTT IAGLN 4.25 11/15/	08/15/2025	Redemption 100.0000	XXX	119,745	119,745	115,545	116,236		3,509		3,509		119,745				3,817	11/15/2032	1.F FE
126650-BP-4	CVS HEALTH CORP CVSPAS 6.036 12/10/28	09/10/2025	Paydown	XXX	167,860	167,860	169,737	168,327		(467)		(467)		167,860				6,757	12/10/2028	2.B FE
126650-BS-8	CVS HEALTH CORP CVSPAS 7.507 01/10/32 14	09/10/2025	Paydown	XXX	43,149	43,149	43,149	43,149						43,149				2,161	01/10/2032	2.B FE
12665U-AA-2	CVS PASS-THROUGH TR 2013 CVSPAS 4.704 01	09/10/2025	Paydown	XXX	44,616	44,616	44,616	44,616						44,616				1,400	01/10/2036	2.C FE
12669@-AA-3	CTL - CVS CAREMARK MARIETTA G CTL - CVS	09/15/2025	Paydown	XXX	37,013	37,013	37,013	37,013						37,013				1,476	01/15/2035	2.B
12695*-AA-3	CTL-CVS LEASE PASS THROUGH TRU CTL-S LEA	09/10/2025	Paydown	XXX	82,366	82,366	82,366	82,366						82,366				1,876	10/10/2038	2.B
12702*-AA-4	CVS LEASE PASS THROUGH TRUST CVS LEASE P	09/10/2025	Paydown	XXX	117,014	117,014	117,014	117,014						117,014				3,044	10/10/2039	2.B
12717@-AA-5	CVS PASS-THROUGH TRUST CTL - CVS PASS-TH	09/10/2025	Paydown	XXX	213,642	213,642	213,642	213,642						213,642				5,499	11/10/2041	2.B
30292*-AA-2	CTL - FBI BRONX TRUST 2018 CTL - FBI BRO	09/15/2025	Paydown	XXX	126,523	126,523	126,525	126,524		(1)		(1)		126,523				3,299	07/15/2033	1.B PL
34502@-AC-4	FOOTBALL CLUB TERM NOTES FOOTBALL CLUB T	09/30/2025	SEAPORT SECURITIES CORP	XXX	1,682,658	1,800,000	1,800,000	1,800,000						1,800,000		(117,342)	(117,342)	1,791	10/05/2032	1.F FE
477164-AA-5	JETBLUE AIRWAYS CORP JBLU 4 11/15/32 1A	09/25/2025	@CR0	XXX	668,493	705,534	705,534	705,534						705,534		(37,041)	(37,041)	24,850	11/15/2032	2.C FE
62927#-AT-3	NFL VENTURES LP NFL VENTURES LP 3.420%	09/23/2025	SEAPORT SECURITIES CORP	XXX	752,021	893,328	893,328	893,328						893,328		(141,307)	(141,307)	15,276	04/15/2045	1.E FE
63681#-AA-8	CTL - NAT LOGISITICS PT MI FUN CTL - NAT	09/10/2025	Paydown	XXX	171,826	171,826	171,826	171,826						171,826				3,043	10/10/2042	1.D FE
73557*-AB-0	PORT WA GENERATING STATION PORT WA GENER	09/15/2025	Paydown	XXX	60,174	60,174	74,106	67,409		(7,235)		(7,235)		60,174				2,408	06/15/2033	1.F
74352@-AA-5	CTL - AMZN PROJECT DIXIE FUNDE CTL - AMZ	09/10/2025	Paydown	XXX	143,552	143,552	143,671	143,648		(96)		(96)		143,552				3,030	10/10/2041	1.D
74352@-AA-5	CTL - AMZN PROJECT DIXIE FUNDE CTL - AMZ	07/10/2025	Paydown	XXX	71,509	71,509	71,568	71,557		(48)		(48)		71,509				1,243	10/10/2041	1.E
909319-AA-3	UNITED AIR 2013-1 A PTT UAL 4.3 08/15/25	08/15/2025	Redemption 100.0000	XXX	16,267,537	16,267,537	16,267,537	16,267,537						16,267,537				699,504	08/15/2025	2.A FE
90932Q-AA-4	UNITED AIR 2014-2 A PTT UAL 3.75 09/03/2	09/03/2025	Redemption 100.0000	XXX	275,130	275,130	274,258	274,820		310		310		275,130				10,317	09/03/2026	1.F FE
93142*-AA-2	WALGREENS CO SERIES 2002A WALGREENS CO S	08/15/2025	Paydown	XXX	44,122	44,122	44,261	44,149		(27)		(27)		44,122				1,785	11/15/2028	3.A
93142*-AA-2	WALGREENS CO SERIES 2002A WALGREENS CO S	09/17/2025	Redemption 100.0000	XXX	907,993	907,993	910,841	908,549		(556)		(556)		907,993				71,983	11/15/2028	3.A
96928*-BX-4	CTL - WALGREENS CTL - WALGREENS 6.900%	09/14/2025	Paydown	XXX	50,951	50,951	50,971	50,959		(8)		(8)		50,951				2,345	01/15/2035	4.A
96928*-CF-2	CTL - WALGREENS POOL II CTL - WALGREENS	09/15/2025	Paydown	XXX	33,442	33,442	33,442	33,442						33,442				1,517	06/15/2034	4.A
96928*-CH-8	WALGREEN CO CTL - WALGREENS POOL III 6	09/15/2025	Paydown	XXX	104,591	104,591	104,592	104,591						104,591				4,611	01/15/2035	4.A
009090-AA-9	AIR CANADA ACACN 3.6 03/15/27 144A 3.6	09/15/2025	Redemption 100.0000	XXX	603,113	603,113	603,113	603,113						603,113				21,712	03/15/2027	1.F FE
G1981*-AA-2	CTL - CAYMAN UNIVERSE HOLDINGS CTL - CAY	09/30/2025	Paydown	XXX	1,188,182	1,188,182	1,177,249	1,177,249		10,932		10,932		1,188,182				33,863	09/30/2045	1.D PL
0129999999 - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					25,516,479	25,812,169	25,811,605	25,803,063		9,106		9,106		25,812,169		(295,690)	(295,690)	985,082	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																				

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
Issuer Credit Obligations - Bonds issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)																				
25389J-AV-8	DIGITAL REALTY TRUST LP DLR 5.55 01/15/2	07/24/2025	Various	XXX	25,079,932	24,500,000	24,373,410	24,373,410						24,373,410		706,522	706,522	1,397,521	01/15/2028	2.B FE
85571B-AY-1	STARWOOD PROPERTY TRUST INC STWD 4.375 0	09/24/2025	Various	XXX	4,951,075	5,000,000	5,000,000	5,000,000						5,000,000		(48,925)	(48,925)	260,981	01/15/2027	3.C FE
0169999999 - Issuer Credit Obligations - Bonds issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					30,031,007	29,500,000	29,373,410	29,373,410						29,373,410		657,597	657,597	1,658,502	XXX	XXX
Issuer Credit Obligations - Bonds issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated)																				
Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)																				
29097*-AA-1	EMERALD SOLAR HOLDINGS, LLC NextEra Ener	08/01/2025	ABF	XXX	8,383,001	8,388,500	8,383,001							8,383,001					10/20/2035	1.G PL
69465#-AA-7	PSEP II Holdings LLC 6.558% 09/14/26	07/24/2025	Redemption 100.0000	XXX	4,312,000	4,312,000	4,312,000							4,312,000				25,417	09/14/2026	1.G FE
0189999999 - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					12,695,001	12,700,500	12,695,001							12,695,001				25,417	XXX	XXX
Issuer Credit Obligations - Bank Loans - Issued (Affiliated)																				
Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)																				
00231@-AB-5	ATS ACQUISITION COMPANY ATS Acquisition	09/02/2025	Redemption 100.0000	XXX	4,982,295	4,982,295	4,894,971	4,940,648		41,647		41,647		4,982,295				354,087	11/30/2026	2.C PL
00231@-AC-3	ATS ACQUISITION COMPANY ATS Acquisition	09/02/2025	Redemption 100.0000	XXX	2,974,543	2,974,543	2,974,543	2,974,543						2,974,543				216,760	11/30/2026	2.C PL
00231@-AD-1	ATS ACQUISITION COMPANY ATS Acquisition	09/02/2025	Redemption 100.0000	XXX	1,935,000	1,935,000	1,919,082	1,921,918		13,082		13,082		1,935,000				137,638	11/30/2026	2.C PL
00264*-AA-9	AG EHC II SPV Sub Line LLC AG EHC II SPV	09/26/2025	Redemption 100.0000	XXX	4,648,500	4,648,500	4,648,500	307,867		62,845		62,845		4,648,500				49,546	06/08/2026	1.E PL
03349#-AA-8	ANDERSEN COMMERCIAL PLUMBING Andersen Co	09/30/2025	Redemption 100.0000	XXX	10,187	10,187	9,983	10,060		127		127		10,187				801	08/03/2027	3.B PL
03349#-AB-6	ANDERSEN COMMERCIAL PLUMBING Andersen Co	09/30/2025	Redemption 100.0000	XXX	307	307	307	307						307				24	08/03/2027	3.B PL
05626#-AA-7	BWG BWG T/L 1L 4/22 04/19/27	09/30/2025	Redemption 100.0000	XXX	12,245	12,245	11,998	12,107		138		138		12,245				959	04/19/2027	2.A PL
09582#-AA-1	PABST PABST BLUE RIBBON 1L TLB CL 10.32	06/30/2025	Redemption 100.0000	XXX	373,750	373,750	364,371	366,793		6,957		6,957		373,750				28,880	05/08/2028	6. FE
1250M#-AD-4	CB UNI Consumer Trust CB UNI Tranche RA	09/22/2025	Redemption 100.0000	XXX	2,895,646	2,895,646	2,886,959			8,687		8,687		2,895,646				110,386	06/26/2030	1.G PL
15032#-AA-4	Cedar Funding I LLC CEDAR DDTL A 9/2048	09/22/2025	Redemption 100.0000	XXX	1,459,156	1,459,156	1,459,156	404,799						1,459,156				29,500	09/20/2048	1.F PL
15032#-AB-2	Cedar Funding I LLC CEDAR DDTL A 9/2048	08/20/2025	Redemption 100.0000	XXX	28,902	28,902	28,902	11,438						28,902				762	09/20/2048	2.B PL
15032#-AC-0	Cedar Funding I LLC CEDAR DDTL A 9/2048	08/20/2025	Redemption 100.0000	XXX	2,548	2,548	2,548	1,054						2,548				80	09/20/2048	3.B PL
264320-A*-3	Duetti ABS 1 LLC Series 2024-1 Class A-2	08/01/2025	Redemption 100.0000	XXX	603,249	603,249	600,644	432,567		2,527		2,527		603,249				29,086	10/15/2059	2.B PL
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS Entact Environ	09/11/2025	Redemption 100.0000	XXX	28,229	28,229	28,229	28,229						28,229				2,073	12/15/2025	1.G PL
29359@-AB-0	ENTACT ENVIRONMENTAL SVCS Entact Environ	09/30/2025	Redemption 100.0000	XXX	52,500	52,500	51,977	52,366		134		134		52,500				3,985	12/15/2025	1.G PL
30208*-AA-5	EXO GROUP Exo Group R/C 1L 9/21	09/30/2025	Redemption 100.0000	XXX	326,781	326,781	326,781	326,781						326,781				20,433	09/01/2026	3.C PL
30208*-AB-3	EXO GROUP Exo Group T/L 1L 9/21	09/30/2025	Redemption 100.0000	XXX	12,422	12,422	12,070	12,276		146		146		12,422				1,066	09/01/2026	3.C PL
30312#-AB-2	FP Loans SPV I Trust FP Loans Tranche RA	09/15/2025	Redemption 100.0000	XXX	1,269,131	1,269,131	1,269,131							1,269,131				42,709	07/26/2030	1.F PL
30312#-AC-0	FP Loans SPV I Trust FP Loans Tranche RB	09/15/2025	Redemption 100.0000	XXX	667,201	667,201	667,201							667,201				22,923	07/26/2030	2.B PL
30312#-AD-8	FP Loans SPV I Trust FP Loans - Trance R	09/15/2025	Redemption 100.0000	XXX	239,322	239,322	239,322							239,322				8,223	07/26/2030	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
35180Y-AB-9	FRANCHISE FRANCHISE 1L TL 9.068% 03/10	08/01/2025	Tax Free Exchange	XXX		6,559,030			226,409		226,409							289,258	03/10/2026	6. FE
36261*-AB-4	GUIDED PRACTICE Guided Practice T/L 1L 1	09/30/2025	Redemption 100.0000	XXX	4,360	4,360	4,187	4,280		80		80		4,360				353	11/24/2026	3.B PL
36261*-AC-2	GUIDED PRACTICE Guided Practice DD T/L 1	09/30/2025	Redemption 100.0000	XXX	5,586	5,586	5,586	5,586						5,586				453	11/24/2026	3.B PL
40178#-AA-6	GUIDED PRACTICE Guided Practice DD T/L 1	09/30/2025	Redemption 100.0000	XXX	3,046	3,046	2,985	3,014		32		32		3,046				247	11/24/2026	3.B PL
42801@-AB-7	HERSPIEGEL Herspiegel T/L 1L 12/21	09/30/2025	Redemption 100.0000	XXX	5,562	5,562	5,451	5,509		53		53		5,562				446	12/14/2026	3.A PL
42801@-AC-5	HERSPIEGEL Herspiegel DD T/L 1L 12/21	09/30/2025	Redemption 100.0000	XXX	5,562	5,562	5,562	5,562						5,562				446	12/14/2026	3.A PL
46658F-AB-0	JBLU UT 2024 Pass Through Trus JBLU UT 2	07/23/2025	Redemption 100.0000	XXX	13,649	13,649	13,649	13,649						13,649				708	04/23/2028	2.A PL
46658F-AC-8	JBLU UT 2024 Pass Through Trus JBLU UT 2	09/22/2025	Redemption 100.0000	XXX	15,753	15,753	15,753	15,592						15,753				985	12/20/2027	2.A
46658F-AD-6	JBLU UT 2024 Pass Through Trus JBLU UT 2	07/23/2025	Redemption 100.0000	XXX	7,441	7,441	7,441	7,441						7,441				389	07/23/2036	2.A PL
46658F-AE-4	JBLU UT 2024 Pass Through Trus JBLU UT 2	09/22/2025	Redemption 100.0000	XXX	7,640	7,640	7,640	7,580						7,640				460	06/20/2036	2.B Z
46658F-AF-1	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/31/2025	Redemption 100.0000	XXX	7,604	7,604	7,604	7,604						7,604				422	05/31/2036	2.A
46658F-AG-9	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/31/2025	Redemption 100.0000	XXX	7,897	7,897	7,897	7,897						7,897				439	05/31/2036	2.A FE
46658F-AH-7	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/31/2025	Redemption 100.0000	XXX	7,696	7,696	7,696	7,696						7,696				428	05/31/2036	2.A
46658F-AJ-3	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/31/2025	Redemption 100.0000	XXX	13,002	13,002	13,002	13,002						13,002				728	11/30/2029	2.A
46658F-AK-0	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/14/2025	Redemption 100.0000	XXX	11,809	11,809	11,809	11,809						11,809				616	05/14/2029	2.A PL
46658F-AL-8	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/14/2025	Redemption 100.0000	XXX	12,529	12,529	12,529	12,529						12,529				654	11/14/2029	2.A PL
46658F-AM-6	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/14/2025	Redemption 100.0000	XXX	13,337	13,337	13,337	13,337						13,337				696	08/16/2029	2.A PL
46658F-AN-4	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/14/2025	Redemption 100.0000	XXX	11,512	11,512	11,512	11,512						11,512				601	08/16/2029	2.A PL
46658F-AP-9	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/14/2025	Redemption 100.0000	XXX	4,401	4,401	4,401	4,401						4,401				230	08/14/2036	2.A PL
46658F-AQ-7	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/14/2025	Redemption 100.0000	XXX	4,024	4,024	4,024	4,024						4,024				210	11/14/2036	2.A PL
46658F-AR-5	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/14/2025	Redemption 100.0000	XXX	12,118	12,118	12,118	12,118						12,118				632	08/16/2029	2.A PL
46658F-AS-3	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/14/2025	Redemption 100.0000	XXX	4,421	4,421	4,421	4,421						4,421				231	11/14/2036	2.A PL
46658F-AT-1	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/14/2025	Redemption 100.0000	XXX	4,258	4,258	4,258	4,258						4,258				221	11/14/2036	2.A PL
46658F-AU-8	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/23/2025	Redemption 100.0000	XXX	6,481	6,481	6,481	6,481						6,481				338	07/23/2036	2.A PL
58439#-AA-3	MEDI-WEIGHTLOSS Medi-Weightloss T/L A 1L	09/30/2025	Redemption 100.0000	XXX	4,310	4,310	4,224	4,224		63		63		4,310				356	10/28/2028	2.A PL
58439#-AB-1	MEDI-WEIGHTLOSS Medi-Weightloss DD T/L 1	09/30/2025	Redemption 100.0000	XXX	216	216	213	213		2		2		216				18	10/28/2028	2.A PL
60645@-AA-1	Mist Funding II LLC Mist Funding II LLC	09/22/2025	Redemption 100.0000	XXX	340,887	340,887	340,887	340,887						340,887				12,166	12/31/2055	1.D PL
63607@-AD-5	NATIONAL FIRE & SAFETY National Fire T/L	09/30/2025	Redemption 100.0000	XXX	73,937	73,937	73,937							73,937				5,598	08/02/2028	3.C PL
70977@-AC-4	PEOPLE PLEASE HOLDINGS Peoplease Holding	09/12/2025	Redemption 100.0000	XXX	156,678	156,678	155,111	155,671		1,007		1,007		156,678				10,448	07/15/2027	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
71953*-AA-6	Pibb Member LLC Pibb Member LLC	09/22/2025	Redemption 100.0000	XXX	809,345	809,345	809,345	809,345						809,345				37,468	12/31/2049	2.B PL
74876#-AB-8	QUINTESSENTIAL TOTS Quintessential Tots	09/30/2025	Redemption 100.0000	XXX	8,000	8,000	7,825	7,938		62		62		8,000				636	04/14/2026	3.B PL
74876#-AC-6	QUINTESSENTIAL TOTS Quintessential Tots	09/30/2025	Redemption 100.0000	XXX	1,923	1,923	1,923	1,923						1,923				179	04/14/2026	3.B PL
78498@-AA-1	SPFI MML SPV LLC Touchdown REV A 1L 4/20	08/21/2025	Redemption 100.0000	XXX	8,855,500	8,855,500	8,856,114	8,509,150		(613)		(613)		8,855,500				312,430	04/30/2035	1.C PL
78498@-AB-9	SPFI MML SPV LLC Touchdown REV B 1L 4/20	08/21/2025	Redemption 100.0000	XXX	2,128,158	2,128,158	2,128,158	2,044,922						2,128,158				77,352	04/30/2035	1.F PL
78498@-AC-7	SPFI MML SPV LLC Touchdown REV C 1L 4/20	08/21/2025	Redemption 100.0000	XXX	413,808	413,808	413,808	397,624						413,808				16,144	04/30/2035	2.B PL
78498@-AD-5	SPFI MML SPV LLC Touchdown REV D 1L 4/20	08/21/2025	Redemption 100.0000	XXX	307,401	307,401	307,401	295,378						307,401				15,269	04/30/2035	3.A PL
83068@-AA-1	THE SKIN CENTER The Skin Center T/L 1L (	09/30/2025	Redemption 100.0000	XXX	7,517	7,517	7,368	7,422		76		76		7,517				454	12/29/2026	3.A PL
83068@-AB-9	THE SKIN CENTER The Skin Center DD T/L B	09/30/2025	Redemption 100.0000	XXX	1,952	1,952	1,951	1,947						1,952				118	12/29/2026	3.A PL
84833*-AA-5	SPERBER LANDSCAPE Sperber Landscape R/C	08/22/2025	Redemption 100.0000	XXX	203,137	203,137	203,137							203,137				6,260	09/01/2026	2.C PL
86774A-AA-8	Sunrun Cassius Portfolio 2025 Sunrun Cas	07/30/2025	Redemption 100.0000	XXX	40,593	40,593	40,282			311		311		40,593				626	01/30/2060	1.E PL
91534*-AA-2	UP GATEWAY HOLDINGS TRUST UP GATEWAY HOL	09/22/2025	Redemption 100.0000	XXX	6,065,424	6,065,424	6,047,004			18,421		18,421		6,065,424				208,864	10/22/2029	1.F PL
BGH7D1-03-0	SWEETWATER SOUND SWEETWATER SOUND 1L TLB	09/02/2025	Redemption 100.0000	XXX	119,212	119,212	118,020	117,978		1,234		1,234		119,212				6,940	08/07/2028	4.B FE
BGH7GZ-2Y-0	VECTOR WP HOLDCO INC VECTOR 1L TLB CL	09/30/2025	Redemption 100.0000	XXX	10,000	10,000	9,850	9,906		94		94		10,000				595	10/12/2028	4.C FE
BGH9DB-07-5	DATIX BIDCO DATIX 1L TL FACILITY B GBP	09/30/2025	Redemption 100.0000	XXX	(1,912)	11,803	11,803	11,803						11,803					10/25/2030	5.B GI
G3307*-AA-5	FLF IV GMS Holdings Finance L. FLF IV GM	08/19/2025	Redemption 100.0000	XXX	2,505,067	2,505,067	2,487,359			17,708		17,708		2,505,067				14,862	01/16/2030	1.F PL
000000-00-0	FLF IV GMS Holdings Finance L. FLF IV GM	07/31/2025	Internal Transfer	XXX	12,148,408	12,370,800	12,126,800			21,500		21,500		12,148,300		108	108	339,268	01/16/2030	1.F FE
0209999999 - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					56,911,163	63,706,300	56,738,538	24,709,386	226,409	196,320	226,409	196,320		56,924,770		108	108	2,426,163	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)																				
48255K-AA-4	KKR & CO INC KKR CORE SR SECURED NOTES	08/15/2025	Redemption 100.0000	XXX	339,937	339,937	339,942	340,014		(77)		(77)		339,937				13,598	08/12/2031	2.A PL
0269999999 - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)					339,937	339,937	339,942	340,014		(77)		(77)		339,937				13,598	XXX	XXX
Issuer Credit Obligations - Other Issuer Credit Obligations (Affiliated)																				
0489999999 - Subtotal - Issuer Credit Obligations (Unaffiliated)					2,230,732,265	2,393,912,705	2,376,881,269	2,264,781,286	199,495	17,213	616,233	(399,525)		2,382,309,828		(152,309,984)	(152,309,984)	102,377,921	XXX	XXX
0509999997 - Subtotals - Issuer Credit Obligations - Part 4					2,230,732,265	2,393,912,705	2,376,881,269	2,264,781,286	199,495	17,213	616,233	(399,525)		2,382,309,828		(152,309,984)	(152,309,984)	102,377,921	XXX	XXX
0509999999 - Subtotals - Issuer Credit Obligations					2,230,732,265	2,393,912,705	2,376,881,269	2,264,781,286	199,495	17,213	616,233	(399,525)		2,382,309,828		(152,309,984)	(152,309,984)	102,377,921	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	09/01/2025	Paydown	XXX	28,231	28,231	24,366	24,366		3,865		3,865		28,231				808	03/25/2044	1.A
38374D-ES-4	Government National Mortgage A GNR 2006-	09/01/2025	Paydown	XXX	5,997	5,997	6,052	6,005		(9)		(9)		5,997				242	07/20/2036	1.A
38374E-ME-4	Government National Mortgage A GNR 2003-	09/01/2025	Paydown	XXX	75,461	75,461	74,246	74,975		486		486		75,461				2,807	11/16/2033	1.A
38374E-SC-2	Government National Mortgage A GNR 2003-	09/01/2025	Paydown	XXX	90,200	90,200	88,833	89,589		611		611		90,200				3,271	11/20/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
38374F-PZ-1	Government National Mortgage A GNR 2004-	09/01/2025	Paydown	XXX	31,927	31,927	27,693	30,322		1,604		1,604		31,927				963	02/16/2034	1.A
38374F-Q9-8	Government National Mortgage A GNR 2004-	09/01/2025	Paydown	XXX	9,681	9,681	8,936	9,632		49		49		9,681				328	03/16/2034	1.A
38375P-LF-6	Government National Mortgage A GNR 2008-	09/01/2025	Paydown	XXX	19,214	19,214	18,197	19,125		89		89		19,214				648	02/20/2038	1.A
38376U-TX-7	GNR 2017-77 DY GNR 2017-77 DY 3.500% 0	09/01/2025	Paydown	XXX	17,652	17,652	17,619	17,652						17,652				370	05/20/2047	1.A
38376U-VR-7	Government National Mortgage A GNR 2017-	09/01/2025	Paydown	XXX	50,888	50,888	49,269	49,929		960		960		50,888				1,123	05/20/2047	1.A
38378U-7S-0	Government National Mortgage A GNR 2013-	09/01/2025	Paydown	XXX	289,626	289,626	210,273	236,242		53,384		53,384		289,626				4,839	11/16/2043	1.A
38378U-RP-4	Government National Mortgage A GNR 2013-	09/01/2025	Paydown	XXX	23,287	23,287	17,608	18,735		4,552		4,552		23,287				391	10/16/2043	1.A
38378W-MX-8	Government National Mortgage A GNR 2013-	09/01/2025	Paydown	XXX	530,761	530,761	482,677	497,047		33,714		33,714		530,761				10,497	08/20/2043	1.A
38378Y-BU-2	Government National Mortgage A GNR 2013-	09/01/2025	Paydown	XXX	129,298	129,298	98,335	102,133		27,165		27,165		129,298				2,160	11/16/2043	1.A
38379F-3Y-3	Government National Mortgage A GNR 2015-	09/01/2025	Paydown	XXX	43,463	43,463	43,463	43,458		5		5		43,463				966	05/20/2045	1.A
38379T-FX-2	UNITED STATES OF AMERICA GNR 2015-182 AB	09/01/2025	Paydown	XXX	36,314	36,314	36,269	36,269		46		46		36,314				717	12/20/2045	1.A
38379W-4J-8	Government National Mortgage A GNR 2016-	09/01/2025	Paydown	XXX	127,181	127,181	121,081	122,711		4,470		4,470		127,181				2,587	05/20/2046	1.A
38379W-BZ-4	Government National Mortgage A GNR 2016-	09/01/2025	Paydown	XXX	19,935	19,935	19,730	19,735		200		200		19,935				399	04/20/2046	1.A
38380A-LP-0	Government National Mortgage A GNR 2016-	09/01/2025	Paydown	XXX	160,642	160,642	145,493	149,062		11,580		11,580		160,642				3,279	09/20/2046	1.A
38380B-C3-7	UNITED STATES OF AMERICA GNR 2016-156 AZ	09/01/2025	Paydown	XXX	35,197	35,197	33,577	33,997		1,201		1,201		35,197				703	11/20/2046	1.A
38380K-ZQ-1	Government National Mortgage A GNR 2018-	09/01/2025	Paydown	XXX	32,809	32,809	28,817	29,923		2,885		2,885		32,809				701	02/20/2048	1.A
38380U-WY-5	Government National Mortgage A GNR 2018-	09/01/2025	Paydown	XXX	110,554	110,554	101,955	105,177		5,377		5,377		110,554				839	01/20/2048	1.A
38380V-ES-6	UNITED STATES OF AMERICA GNR 2018-19 Z	09/01/2025	Paydown	XXX	27,021	27,021	23,889	24,860		2,161		2,161		27,021				541	02/20/2048	1.A
38381A-XG-6	UNITED STATES OF AMERICA GNR 2018-154 Z	09/01/2025	Paydown	XXX	23,491	23,491	23,101	23,266		225		225		23,491				617	11/20/2048	1.A
911760-SY-3	Vendee Mortgage Trust VENDE 2003-1 J 5	09/01/2025	Paydown	XXX	35,947	35,947	35,885	35,885		62		62		35,947				1,389	11/15/2032	1.A
92261U-AB-0	Vendee Mortgage Trust VENDE 2008-1 GZ	09/01/2025	Paydown	XXX	278,962	278,962	261,690	273,352		5,610		5,610		278,962				9,769	01/15/2037	1.A
1019999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					2,233,739	2,233,739	1,999,054	2,073,447		160,292		160,292		2,233,739				50,954	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-	09/01/2025	Paydown	XXX	6,800	6,800	6,454	6,471		329		329		6,800				220	12/16/2050	1.A
38373M-FX-3	Government National Mortgage A GNR 2002-	09/01/2025	Paydown	XXX	2,842	2,842	2,799	2,835		7		7		2,842				132	06/16/2042	1.A
38373M-H7-8	Government National Mortgage A GNR 2007-	09/01/2025	Paydown	XXX	3,186	3,186	2,340	2,250		936		936		3,186				83	06/16/2049	1.A
38373M-HM-5	Government National Mortgage A GNR 2003-	09/01/2025	Paydown	XXX	1,651	1,651	1,547	1,608		43		43		1,651				57	09/16/2044	1.A
38373M-K9-0	Government National Mortgage A GNR 2007-	09/01/2025	Paydown	XXX	10,414	10,414	8,780	9,962		451		451		10,414				305	07/16/2047	1.A
38373M-KL-3	Government National Mortgage A GNR 2003-	09/01/2025	Paydown	XXX	21,652	21,652	20,392	21,526		126		126		21,652				823	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
38373M-V7-2	Government National Mortgage A GNR 2008-	09/01/2025	Paydown	XXX	2,141	2,141	1,901	2,100		42		42		2,141				76	02/16/2048	1.A
38373M-VY-3	Government National Mortgage A GNR 2006-	09/01/2025	Paydown	XXX	2,921	2,921	2,724	2,649		272		272		2,921				110	07/16/2046	1.A
38373M-W6-3	Government National Mortgage A GNR 2008-	09/01/2025	Paydown	XXX	10,322	10,322	8,244	9,970		352		352		10,322				310	02/16/2048	1.A
38373M-Y7-9	Government National Mortgage A GNR 2008-	09/01/2025	Paydown	XXX	331,449	331,449	280,180	326,351		5,098		5,098		331,449				9,438	04/16/2048	1.A
38373V-T8-3	Government National Mortgage A GNR 2002-	09/01/2025	Paydown	XXX	394	394	396	394						394				18	10/16/2042	1.A
38374F-GS-7	Government National Mortgage A GNR 2004-	09/01/2025	Paydown	XXX	38,213	38,213	37,571	38,116		97		97		38,213				1,364	09/16/2044	1.A
38374N-JZ-1	Government National Mortgage A GNR 2006-	09/01/2025	Paydown	XXX	5,419	5,419	4,060	5,257		161		161		5,419				145	02/16/2048	1.A
38376G-ZD-5	Government National Mortgage A GNR 2010-	09/01/2025	Paydown	XXX	21,633	21,633	18,246	19,335		2,298		2,298		21,633				534	12/16/2050	1.A
38378B-SJ-9	Government National Mortgage A GNR 2012-	09/01/2025	Paydown	XXX	16,942	16,942	17,362	17,195		(253)		(253)		16,942				348	01/16/2055	1.A
45753C-AG-2	FEDERAL NATIONAL MORTGAGE ASSO NC INLMFH	09/01/2025	Paydown	XXX	71,355	71,355	71,355	71,355						71,355				977	04/01/2042	1.B FE
1029999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					547,334	547,334	484,351	537,374		9,959		9,959		547,334				14,940	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	09/01/2025	Paydown	XXX	595,486	595,486	595,114	595,114		372		372		595,486				23,975	11/01/2052	1.A
3132DW-G9-8	Freddie Mac FR SD8324 5.500% 05/01/53	09/01/2025	Paydown	XXX	233,550	233,550	235,446	235,378		(1,828)		(1,828)		233,550				8,641	05/01/2053	1.A
3132DW-KF-9	Freddie Mac FR SD8394 5.000% 01/01/54	09/01/2025	Paydown	XXX	287,039	287,039	283,350	283,397		3,642		3,642		287,039				9,433	01/01/2054	1.A
31339W-NA-0	Freddie Mac FHR 2439 LH 6.000% 04/15/3	09/01/2025	Paydown	XXX	34,443	34,443	33,533	34,122		321		321		34,443				1,312	04/15/2032	1.A
3133AX-WR-9	Freddie Mac FR QD1556 2.500% 11/01/51	09/01/2025	Paydown	XXX	9,553	9,553	9,841	9,825		(272)		(272)		9,553				152	11/01/2051	1.B FE
3133KQ-FT-8	Freddie Mac FR RA8278 5.000% 12/01/52	09/01/2025	Paydown	XXX	111,938	111,938	111,553	111,553		385		385		111,938				3,593	12/01/2052	1.A
3133KR-FG-4	Freddie Mac FR RA9167 5.500% 06/01/53	09/01/2025	Paydown	XXX	273,839	273,839	271,956	271,976		1,863		1,863		273,839				9,591	06/01/2053	1.A
3133TE-3N-2	Freddie Mac FHR 2054 PE 6.250% 05/15/2	09/01/2025	Paydown	XXX	36,730	36,730	35,470	36,440		291		291		36,730				1,579	05/15/2028	1.A
3133TH-G8-4	Freddie Mac FHR 2102 PE 6.500% 12/15/2	09/01/2025	Paydown	XXX	19,358	19,358	18,776	19,207		151		151		19,358				827	12/15/2028	1.A
3133TH-K8-9	Freddie Mac FHR 2103 PS 6.500% 12/15/2	09/01/2025	Paydown	XXX	13,241	13,241	12,989	13,165		76		76		13,241				575	12/15/2028	1.A
3136AO-EK-9	Fannie Mae FNR 2011-81 GZ 4.000% 08/25	09/01/2025	Paydown	XXX	13,540	13,540	13,235	13,493		47		47		13,540				357	08/25/2041	1.A
3136AO-RX-7	Fannie Mae FNR 2011-80 ZA 4.000% 08/25	09/01/2025	Paydown	XXX	151,698	151,698	141,447	149,969		1,730		1,730		151,698				4,033	08/25/2041	1.A
3136A1-C8-6	Fannie Mae FNR 2011-101 NB 4.000% 10/2	09/01/2025	Paydown	XXX	8,789	8,789	8,789	8,789						8,789				234	10/25/2041	1.A
3136A1-ZD-0	Fannie Mae FNR 2011-101 CB 4.000% 10/2	09/01/2025	Paydown	XXX	94,172	94,172	93,878	93,899		273		273		94,172				2,423	10/25/2041	1.A
3136A7-JB-9	Fannie Mae FNR 2012-67 MZ 3.500% 07/25	09/01/2025	Paydown	XXX	20,627	20,627	20,569	20,587		41		41		20,627				474	07/25/2042	1.A
3136A7-TU-6	Fannie Mae FNR 2012-80 NZ 3.500% 05/25	09/01/2025	Paydown	XXX	225,718	225,718	225,252	225,263		455		455		225,718				5,268	05/25/2042	1.A
3136A8-D6-4	Fannie Mae FNR 2012-103 ZC 3.500% 09/2	09/01/2025	Paydown	XXX	56,632	56,632	54,677	54,700		1,933		1,933		56,632				1,340	09/25/2042	1.A

SCHEDULE D - PART 4

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

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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
3136AE-4P-9	Fannie Mae FNR 2013-71 ZA 3.500% 07/25	09/01/2025	Paydown	XXX	150,036	150,036	144,985	145,898		4,138		4,138		150,036				3,519	07/25/2043	1.A
3136AE-5X-1	Fannie Mae FNR 2013-74 ZH 3.500% 07/25	09/01/2025	Paydown	XXX	176,386	176,386	159,522	162,206		14,179		14,179		176,386				4,024	07/25/2043	1.A
3136AE-S3-2	Fannie Mae FNR 2013-52 BC 3.000% 06/25	09/01/2025	Paydown	XXX	28,656	28,656	27,877	28,142		514		514		28,656				575	06/25/2043	1.A
3136AF-AE-4	Fannie Mae FNR 2013-79 EZ 3.500% 07/25	09/01/2025	Paydown	XXX	224,878	224,878	212,197	214,776		10,102		10,102		224,878				5,272	07/25/2043	1.A
3136AF-AK-0	Fannie Mae FNR 2013-79 QZ 3.500% 07/25	09/01/2025	Paydown	XXX	83,481	83,481	78,988	79,995		3,486		3,486		83,481				1,948	07/25/2043	1.A
3136AF-YT-8	Fannie Mae FNR 2013-66 MB 3.000% 07/25	09/01/2025	Paydown	XXX	36,220	36,220	34,137	35,047		1,173		1,173		36,220				709	07/25/2043	1.A
3136AF-YY-4	Fannie Mae FNR 2013-80 VZ 4.000% 08/25	09/01/2025	Paydown	XXX	373,573	373,573	364,290	365,280		8,293		8,293		373,573				10,127	08/25/2043	1.A
3136AG-MJ-8	Fannie Mae FNR 2013-108 VZ 3.000% 10/2	09/01/2025	Paydown	XXX	116,119	116,119	114,491	114,615		1,504		1,504		116,119				2,315	10/25/2043	1.A
3136AG-NP-3	Fannie Mae FNR 2013-103 GZ 3.000% 10/2	09/01/2025	Paydown	XXX	195,545	195,545	173,360	181,016		14,529		14,529		195,545				3,736	10/25/2033	1.A
3136AH-VS-6	Fannie Mae FNR 2013-136 CZ 3.500% 01/2	09/01/2025	Paydown	XXX	92,044	92,044	77,749	80,231		11,813		11,813		92,044				2,115	01/25/2044	1.A
3136AP-3A-8	Fannie Mae FNR 2015-64 AZ 3.000% 09/25	09/01/2025	Paydown	XXX	252,697	252,697	252,432	252,389		308		308		252,697				5,387	09/25/2045	1.A
3136AP-CW-0	Fannie Mae FNR 2015-47 AY 3.000% 07/25	09/01/2025	Paydown	XXX	149,871	149,871	138,806	139,440		10,431		10,431		149,871				3,306	07/25/2045	1.A
3136AQ-AN-0	FEDERAL NATIONAL MORTGAGE ASSO FNR 2015-	09/01/2025	Paydown	XXX	59,181	59,181	56,822	57,214		1,967		1,967		59,181				1,184	10/25/2045	1.A
3136AR-J3-3	Fannie Mae FNR 2016-22 ZL 3.000% 04/25	09/01/2025	Paydown	XXX	13,562	13,562	13,514	13,518		44		44		13,562				271	04/25/2046	1.A
3136AS-A9-7	Fannie Mae FNR 2016-41 MZ 3.000% 07/25	09/01/2025	Paydown	XXX	91,561	91,561	90,332	90,494		1,067		1,067		91,561				1,900	07/25/2046	1.A
3136AS-CT-1	Fannie Mae FNR 2016-24 ZM 3.000% 05/25	09/01/2025	Paydown	XXX	95,956	95,956	95,856	95,837		119		119		95,956				1,923	05/25/2046	1.A
3136AU-4D-0	Fannie Mae FNR 2017-8 BZ 3.000% 02/25/	09/01/2025	Paydown	XXX	45,383	45,383	40,735	41,561		3,822		3,822		45,383				893	02/25/2047	1.A
3136AU-YU-9	Fannie Mae FNR 2016-94 ZA 3.500% 12/25	09/01/2025	Paydown	XXX	179,358	179,358	175,955	177,027		2,331		2,331		179,358				3,991	12/25/2046	1.A
3136AV-2Z-1	Fannie Mae FNR 2017-21 ZD 3.500% 04/25	09/01/2025	Paydown	XXX	136,994	136,994	125,631	129,406		7,588		7,588		136,994				3,192	04/25/2047	1.A
3136AV-JB-6	Fannie Mae FNR 2017-4 ZC 3.500% 02/25/	09/01/2025	Paydown	XXX	245,468	245,468	245,468	245,468						245,468				5,543	02/25/2047	1.A
3136AW-5S-2	Fannie Mae FNR 2017-52 KZ 3.500% 07/25	09/01/2025	Paydown	XXX	21,834	21,834	21,449	21,519		315		315		21,834				514	07/25/2047	1.A
3136AW-A9-8	Fannie Mae FNR 2017-45 ZK 3.500% 06/25	09/01/2025	Paydown	XXX	11,000	11,000	10,017	10,289		711		711		11,000				256	06/25/2047	1.A
3136AW-HZ-3	Fannie Mae FNR 2017-39 CY 3.500% 05/25	09/01/2025	Paydown	XXX	15,465	15,465	14,433	14,495		969		969		15,465				361	05/25/2047	1.A
3136AW-Z7-5	Fannie Mae FNR 2017-51 EZ 3.000% 07/25	09/01/2025	Paydown	XXX	21,382	21,382	19,890	20,359		1,022		1,022		21,382				428	07/25/2047	1.A
3136AX-GA-7	Fannie Mae FNR 2017-49 ZC 3.500% 07/25	09/01/2025	Paydown	XXX	252,438	252,438	245,587	247,059		5,379		5,379		252,438				6,234	07/25/2047	1.A
3136AX-TC-9	FNR 2017-62 ZC FNR 2017-62 ZC 3.500% 0	09/01/2025	Paydown	XXX	72,421	72,421	70,257	72,421						72,421				1,691	08/25/2047	1.A
3136AX-YN-9	Fannie Mae FNR 2017-61 TZ 3.000% 08/25	09/01/2025	Paydown	XXX	79,983	79,983	74,514	76,260		3,724		3,724		79,983				1,588	08/25/2047	1.A
3136AY-YZ-0	Fannie Mae FNR 2017-90 ZD 3.500% 11/25	09/01/2025	Paydown	XXX	35,941	35,941	35,843	35,840		101		101		35,941				840	11/25/2047	1.A
3136B1-T7-9	Fannie Mae FNR 2018-38 VZ 4.000% 06/25	09/01/2025	Paydown	XXX	27,625	27,625	27,617	27,622		2		2		27,625				729	06/25/2048	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
3136B2-GE-6	Fannie Mae FNR 2018-45 ZD 3.500% 06/25	09/01/2025	Paydown	XXX	169,340	169,340	159,011	160,881		8,460		8,460		169,340				3,620	06/25/2048	1.A
3136B2-NL-2	Fannie Mae FNR 2018-53 BZ 3.500% 07/25	09/01/2025	Paydown	XXX	79,696	79,696	72,777	74,900		4,796		4,796		79,696				1,851	07/25/2048	1.A
3136B2-SB-9	Fannie Mae FNR 2018-47 GZ 3.500% 07/25	09/01/2025	Paydown	XXX	15,856	15,856	15,068	15,181		675		675		15,856				363	07/25/2048	1.A
3136B2-UE-0	Fannie Mae FNR 2018-55 LZ 3.500% 08/01	09/01/2025	Paydown	XXX	61,289	61,289	55,783	56,905		4,384		4,384		61,289				1,395	08/01/2048	1.A
3136B2-YL-0	Fannie Mae FNR 2018-54 LZ 3.500% 08/25	09/01/2025	Paydown	XXX	21,377	21,377	20,192	20,405		972		972		21,377				539	08/25/2048	1.A
3136B3-BL-3	Fannie Mae FNR 2018-70 CZ 4.000% 10/25	09/01/2025	Paydown	XXX	183,503	183,503	178,314	179,120		4,383		4,383		183,503				4,815	10/25/2048	1.A
3136B3-DT-4	Fannie Mae FNR 2018-73 BZ 3.500% 10/25	09/01/2025	Paydown	XXX	27,769	27,769	26,504	26,690		1,079		1,079		27,769				622	10/25/2048	1.A
3136B3-GN-4	Fannie Mae FNR 2018-76 ZB 3.500% 10/25	09/01/2025	Paydown	XXX	114,576	114,576	103,582	105,739		8,836		8,836		114,576				2,420	10/25/2048	1.A
3136B3-MM-9	Fannie Mae FNR 2018-84 ZA 3.500% 11/25	09/01/2025	Paydown	XXX	82,197	82,197	73,760	75,839		6,359		6,359		82,197				1,847	11/25/2048	1.A
3136B3-MV-9	Fannie Mae FNR 2018-84 ZD 3.500% 11/25	09/01/2025	Paydown	XXX	26,164	26,164	23,611	24,301		1,863		1,863		26,164				609	11/25/2048	1.A
3136B3-RS-1	Fannie Mae FNR 2018-89 VZ 4.000% 12/25	09/01/2025	Paydown	XXX	76,752	76,752	75,276	75,677		1,075		1,075		76,752				703	12/25/2048	1.A
3136B7-JB-8	Fannie Mae FNR 2019-72 ZL 3.000% 12/25	09/01/2025	Paydown	XXX	37,543	37,543	37,153	37,284		259		259		37,543				751	12/25/2049	1.A
3136B7-M5-7	Fannie Mae FNR 2019-77 JZ 3.000% 01/25	09/01/2025	Paydown	XXX	23,713	23,713	23,233	23,483		230		230		23,713				453	01/25/2050	1.A
3136B7-Y2-4	Fannie Mae FNR 2019-82 HZ 3.000% 01/25	09/01/2025	Paydown	XXX	207,805	207,805	207,311	207,320		485		485		207,805				4,138	01/25/2050	1.A
3136B8-HA-0	Fannie Mae FNR 2020-3 JZ 3.000% 02/25/	09/01/2025	Paydown	XXX	84,132	84,132	83,671	83,809		323		323		84,132				1,607	02/25/2050	1.A
3136B8-HM-4	Fannie Mae FNR 2020-3 AZ 3.000% 02/25/	09/01/2025	Paydown	XXX	38,501	38,501	38,248	38,336		165		165		38,501				784	02/25/2050	1.A
3136B8-LT-4	Fannie Mae FNR 2020-7 DZ 3.000% 02/25/	09/01/2025	Paydown	XXX	97,521	97,521	97,374	97,512		8		8		97,521				1,875	02/25/2050	1.A
3137A0-K9-5	Freddie Mac FHR 3695 JG 4.500% 07/15/4	09/01/2025	Paydown	XXX	34,251	34,251	34,290	34,270		(19)		(19)		34,251				1,020	07/15/2040	1.A
3137A7-UU-2	FEDERAL HOME LOAN MORTGAGE COR FHR 3828	09/01/2025	Paydown	XXX	83,112	83,112	80,297	82,828		284		284		83,112				2,216	03/15/2041	1.A
3137A9-Y2-6	FEDERAL HOME LOAN MORTGAGE COR FHR 3835	09/01/2025	Paydown	XXX	68,442	68,442	66,787	68,116		326		326		68,442				1,811	04/15/2041	1.A
3137AN-ST-3	Freddie Mac FHR 4027 PY 3.500% 04/15/4	09/01/2025	Paydown	XXX	364,898	364,898	372,881	368,048		(3,149)		(3,149)		364,898				8,651	04/15/2042	1.A
3137B2-NF-3	Freddie Mac FHR 4219 JZ 3.500% 06/15/4	09/01/2025	Paydown	XXX	75,498	75,498	72,818	73,268		2,230		2,230		75,498				1,738	06/15/2043	1.A
3137B3-6D-5	Freddie Mac FHR 4215 ZK 3.500% 06/15/4	09/01/2025	Paydown	XXX	69,264	69,264	65,446	65,878		3,387		3,387		69,264				1,545	06/15/2043	1.A
3137B3-A3-2	Freddie Mac FHR 4230 Z 2.500% 07/15/43	09/01/2025	Paydown	XXX	92,292	92,292	71,067	68,572		23,720		23,720		92,292				1,414	07/15/2043	1.A
3137B3-AJ-7	Freddie Mac FHR 4227 AZ 3.500% 07/15/4	09/01/2025	Paydown	XXX	105,384	105,384	99,759	98,369		7,015		7,015		105,384				2,458	07/15/2043	1.A
3137B3-RV-2	Freddie Mac FHR 4235 BC 2.500% 08/15/2	09/01/2025	Paydown	XXX	75,051	75,051	64,544	71,646		3,405		3,405		75,051				1,251	08/15/2028	1.A
3137B4-KX-3	Freddie Mac FHR 4253 PB 3.500% 08/15/4	09/01/2025	Paydown	XXX	63,767	63,767	59,622	61,067		2,700		2,700		63,767				1,577	08/15/2041	1.A
3137B4-RQ-1	Freddie Mac FHR 4249 GW 3.500% 10/15/4	09/01/2025	Paydown	XXX	10,016	10,016	9,274	9,486		530		530		10,016				234	10/15/2041	1.A
3137B6-LL-3	Freddie Mac FHR 4285 PB 4.000% 11/15/4	09/01/2025	Paydown	XXX	104,194	104,194	104,487	104,288		(93)		(93)		104,194				2,737	11/15/2043	1.A

SCHEDULE D - PART 4

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3137BJ-6Z-1	FEDERAL HOME LOAN MORTGAGE COR FHR 4475	09/01/2025	Paydown	XXX	10,185	10,185	10,018	10,090		95		95		10,185				205	05/15/2045	1.A
3137BL-EX-2	Freddie Mac FHR 4510 ZH 3.000% 09/15/4	09/01/2025	Paydown	XXX	92,211	92,211	92,136	92,124		86		86		92,211				1,799	09/15/2045	1.A
3137BR-ER-2	Freddie Mac FHR 4607 HB 3.000% 08/15/4	09/01/2025	Paydown	XXX	270,010	270,010	263,365	265,238		4,772		4,772		270,010				5,340	08/15/2046	1.A
3137BS-YV-9	Freddie Mac FHR 4630 ZL 3.000% 11/15/4	09/01/2025	Paydown	XXX	80,002	80,002	71,782	74,605		5,397		5,397		80,002				1,722	11/15/2046	1.A
3137BT-RY-9	Freddie Mac FHR 4636 ZN 3.000% 12/15/4	09/01/2025	Paydown	XXX	30,407	30,407	27,085	28,228		2,103		2,103		30,407				188	12/15/2046	1.A
3137BV-BA-3	FEDERAL HOME LOAN MORTGAGE COR FHR 4656	09/01/2025	Paydown	XXX	93,594	93,594	89,133	89,651		3,943		3,943		93,594				1,839	02/15/2047	1.A
3137BV-QS-8	FEDERAL HOME LOAN MORTGAGE COR FHR 4657	09/01/2025	Paydown	XXX	245,781	245,781	245,781	245,781						245,781				5,694	02/15/2047	1.A
3137BW-RN-6	Freddie Mac FHR 4664 TZ 3.000% 03/15/4	09/01/2025	Paydown	XXX	278,564	278,564	258,979	265,563		13,001		13,001		278,564				5,953	03/15/2047	1.A
3137BY-5W-6	Freddie Mac FHR 4680 BQ 3.500% 05/15/4	09/01/2025	Paydown	XXX	2,141	2,141	2,076	2,080		60		60		2,141				50	05/15/2047	1.A
3137F1-7F-9	FEDERAL HOME LOAN MORTGAGE COR FHR 4693	09/01/2025	Paydown	XXX	68,278	68,278	64,091	65,277		3,001		3,001		68,278				1,446	06/15/2047	1.A
3137F2-ZW-9	Freddie Mac FHR 4711 CZ 3.500% 08/15/4	09/01/2025	Paydown	XXX	129,363	129,363	127,389	127,914		1,449		1,449		129,363				3,003	08/15/2047	1.A
3137F3-K6-0	Freddie Mac FHR 4768 ZH 3.000% 03/01/4	09/01/2025	Paydown	XXX	29,548	29,548	26,600	27,152		2,396		2,396		29,548				582	03/01/2048	1.A
3137F5-3A-5	FEDERAL HOME LOAN MORTGAGE COR FHR 4791	09/01/2025	Paydown	XXX	105,149	105,149	105,203	105,142		7		7		105,149				2,752	03/15/2048	1.A
3137FB-YC-4	FEDERAL HOME LOAN MORTGAGE COR FHR 4734	09/01/2025	Paydown	XXX	132,048	132,048	122,597	124,709		7,340		7,340		132,048				2,645	12/15/2047	1.A
3137FC-4R-2	Freddie Mac FHR 4738 LZ 3.000% 12/15/4	09/01/2025	Paydown	XXX	375,835	375,835	350,590	358,932		16,903		16,903		375,835				7,769	12/15/2047	1.A
3137FD-DG-4	Freddie Mac FHR 4750 KZ 3.500% 01/15/4	09/01/2025	Paydown	XXX	205,472	205,472	205,313	205,137		335		335		205,472				4,753	01/15/2048	1.A
3137FG-3P-8	Freddie Mac FHR 4801 ZN 4.000% 05/15/4	09/01/2025	Paydown	XXX	589,330	589,330	588,472	588,379		950		950		589,330				15,293	05/15/2048	1.A
3137FG-5H-4	Freddie Mac FHR 4796 NZ 4.000% 05/15/4	09/01/2025	Paydown	XXX	235,731	235,731	235,731	235,731						235,731				6,284	05/15/2048	1.A
3137FJ-C2-3	FHLMC Multifamily Structured P FHR 4833	09/01/2025	Paydown	XXX	27,365	27,365	26,596	26,575		789		789		27,365				730	09/15/2048	1.A
3137FQ-HA-4	Freddie Mac FHR 4933 LZ 3.000% 12/25/4	09/01/2025	Paydown	XXX	78,880	78,880	78,696	78,699		181		181		78,880				1,577	12/25/2049	1.A
3137G1-BK-2	Freddie Mac Whole Loan Securit FWLS 2017	09/01/2025	Paydown	XXX	33,603	33,603	32,442	32,522		1,081		1,081		33,603				650	12/25/2046	1.A
3137G1-BU-0	Freddie Mac Whole Loan Securit FWLS 2017	09/01/2025	Paydown	XXX	25,403	25,403	23,795	24,285		1,118		1,118		25,403				508	05/25/2047	1.A
31393G-3L-6	FEDERAL HOME LOAN MORTGAGE COR FHR 2531	09/01/2025	Paydown	XXX	50,545	50,545	48,941	50,429		117		117		50,545				1,855	12/15/2032	1.A
31393U-4J-9	FannieMae Whole Loan FNW 2004-W1 1A7 5	09/01/2025	Paydown	XXX	34,313	34,313	34,313	34,313						34,313				1,337	11/25/2043	1.A
31393U-BC-6	FannieMae Whole Loan FNR 2003-123 ND 6	09/01/2025	Paydown	XXX	63,445	63,445	65,008	63,664		(219)		(219)		63,445				2,540	12/25/2033	1.A
31393U-NR-0	FannieMae Whole Loan FNW 2003-W18 1A7	09/01/2025	Paydown	XXX	226,726	226,726	226,726	226,726						226,726				8,966	08/25/2043	1.A
31393W-3S-6	Freddie Mac FHR 2650 PB 5.000% 07/15/3	09/01/2025	Paydown	XXX	17,594	17,594	16,580	17,301		293		293		17,594				588	07/15/2033	1.A
31393X-GN-1	FEDERAL NATIONAL MORTGAGE ASSO FNW 2004-	09/01/2025	Paydown	XXX	27,820	27,820	27,675	27,739		82		82		27,820				1,113	02/25/2044	1.A
31394B-YX-6	FEDERAL NATIONAL MORTGAGE ASSO FNR 2004-	09/01/2025	Paydown	XXX	80,052	80,052	68,972	79,410		642		642		80,052				2,404	12/25/2034	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
31394V-4H-0	FEDERAL NATIONAL MORTGAGE ASSO FNR 2006-	09/01/2025	Paydown	XXX	19,787	19,787	19,094	19,503		285		285		19,787				731	03/25/2036	1.A
31395C-XH-9	FEDERAL HOME LOAN MORTGAGE COR FHR 2827	09/01/2025	Paydown	XXX	20,705	20,705	21,002	20,759		(55)		(55)		20,705				845	07/15/2034	1.A
31396H-MW-6	FEDERAL HOME LOAN MORTGAGE COR FHR 3110	09/01/2025	Paydown	XXX	51,778	51,778	50,463	51,273		505		505		51,778				2,039	02/15/2036	1.A
31396N-HB-5	FEDERAL HOME LOAN MORTGAGE COR FHR 3136	09/01/2025	Paydown	XXX	50,140	50,140	49,118	49,712		428		428		50,140				1,910	04/15/2036	1.A
31396P-SS-1	FEDERAL NATIONAL MORTGAGE ASSO FNR 2007-	09/01/2025	Paydown	XXX	6,893	6,893	6,738	6,822		71		71		6,893				253	02/25/2037	1.A
31396U-VU-1	FEDERAL HOME LOAN MORTGAGE COR FHR 3184	09/01/2025	Paydown	XXX	227,465	227,465	234,729	229,699		(2,233)		(2,233)		227,465				9,025	07/15/2036	1.A
31396X-RS-5	Fannie Mae FNR 2007-90 B 6.000% 09/25/	09/01/2025	Paydown	XXX	714	714	706	709		5		5		714				29	09/25/2037	1.A
31397A-SH-7	FEDERAL HOME LOAN MORTGAGE COR FHR 3217	09/01/2025	Paydown	XXX	35,482	35,482	36,163	35,661		(179)		(179)		35,482				1,536	09/15/2036	1.A
31397B-5W-7	Freddie Mac FHR 3211 HE 6.000% 09/15/3	09/01/2025	Paydown	XXX	48,036	48,036	49,524	48,524		(488)		(488)		48,036				1,915	09/15/2036	1.A
31397B-6Q-9	Freddie Mac FHR 3211 MB 5.500% 09/15/3	09/01/2025	Paydown	XXX	35,506	35,506	34,319	35,039		467		467		35,506				1,284	09/15/2036	1.A
31397C-SZ-3	FEDERAL HOME LOAN MORTGAGE COR FHR 3242	09/01/2025	Paydown	XXX	313,718	313,718	318,619	314,782		(1,064)		(1,064)		313,718				12,038	11/15/2036	1.A
31397C-TD-1	FEDERAL HOME LOAN MORTGAGE COR FHR 3242	09/01/2025	Paydown	XXX	32,933	32,933	32,933	32,933						32,933				1,238	11/15/2036	1.A
31397G-PF-1	Freddie Mac FHR 3303 PD 5.500% 04/15/3	09/01/2025	Paydown	XXX	8,317	8,317	7,915	8,129		188		188		8,317				305	04/15/2037	1.A
31397H-B9-8	Freddie Mac FHR 3312 HP 5.500% 05/15/3	09/01/2025	Paydown	XXX	21,882	21,882	20,385	21,270		613		613		21,882				730	05/15/2037	1.A
31397J-QS-6	Freddie Mac FHR 3351 PC 6.000% 07/15/3	09/01/2025	Paydown	XXX	3,930	3,930	3,848	3,892		39		39		3,930				157	07/15/2037	1.A
31397J-W4-2	Freddie Mac FHR 3349 PE 6.000% 07/15/3	09/01/2025	Paydown	XXX	3,888	3,888	3,994	3,929		(41)		(41)		3,888				155	07/15/2037	1.A
31397Q-G5-1	Fannie Mae FNR 2011-18 ZE 4.500% 03/25	09/01/2025	Paydown	XXX	23,205	23,205	21,325	22,909		296		296		23,205				705	03/25/2041	1.A
31397Q-J3-3	Fannie Mae FNR 2011-18 KY 4.000% 03/25	09/01/2025	Paydown	XXX	42,920	42,920	40,466	41,711		1,210		1,210		42,920				1,139	03/25/2041	1.A
31397S-G9-9	Fannie Mae FNR 2011-46 Z 4.500% 05/25/	09/01/2025	Paydown	XXX	88,263	88,263	80,427	86,881		1,382		1,382		88,263				2,705	05/25/2041	1.A
31397S-VR-2	Fannie Mae FNR 2011-39 UZ 4.000% 05/25	09/01/2025	Paydown	XXX	112,325	112,325	105,879	111,483		842		842		112,325				3,013	05/25/2041	1.A
31397U-ZQ-5	Fannie Mae FNR 2011-58 HL 4.000% 07/25	09/01/2025	Paydown	XXX	19,679	19,679	18,562	19,025		654		654		19,679				551	07/25/2041	1.A
31397W-X9-1	Freddie Mac FHR 3473 AY 5.000% 07/15/3	09/01/2025	Paydown	XXX	22,199	22,199	21,422	21,850		348		348		22,199				739	07/15/2038	1.A
31398S-RK-1	Fannie Mae FNR 2010-143 Z 4.000% 12/25	09/01/2025	Paydown	XXX	7,745	7,745	7,585	7,727		18		18		7,745				207	12/25/2040	1.A
31398S-RV-7	Fannie Mae FNR 2010-143 BG 4.000% 12/2	09/01/2025	Paydown	XXX	17,831	17,831	16,605	17,234		597		597		17,831				472	12/25/2040	1.A
31398S-WG-4	Fannie Mae FNR 2010-139 HA 4.000% 11/2	09/01/2025	Paydown	XXX	29,982	29,982	28,295	29,260		723		723		29,982				774	11/25/2040	1.A
31398T-X6-3	Fannie Mae FNR 2010-103 ME 4.000% 09/2	09/01/2025	Paydown	XXX	27,758	27,758	27,645	27,647		111		111		27,758				765	09/25/2040	1.A
3140FX-EK-4	Fannie Mae FN BF0137 3.000% 08/01/56	09/01/2025	Paydown	XXX	132,842	132,842	130,325	130,449		2,394		2,394		132,842				2,617	08/01/2056	1.A
3140QN-03-9	Fannie Mae FN CB3173 3.500% 03/01/52	09/01/2025	Paydown	XXX	212,363	212,363	191,321	192,025		20,338		20,338		212,363				4,950	03/01/2052	1.A
3140QQ-CK-9	Fannie Mae FN CB4573 5.000% 09/01/52	09/01/2025	Paydown	XXX	134,534	134,534	134,324	134,324		210		210		134,534				4,467	09/01/2052	1.A

SCHEDULE D - PART 4

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

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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
3140XL-F5-2	Fannie Mae N N 5.500% 05/01/53	09/01/2025	Paydown	XXX	60,269	60,269	60,316	60,310		(41)		(41)		60,269				2,277	05/01/2053	1.A
31418C-3J-1	Fannie Mae FN MA3500 4.000% 10/01/48	09/01/2025	Paydown	XXX	1,133	1,133	1,127	1,127		6		6		1,133				30	10/01/2048	1.A
31418C-4J-0	Fannie Mae FN MA3524 4.000% 11/01/48	09/01/2025	Paydown	XXX	1,579	1,579	1,573	1,571		8		8		1,579				42	11/01/2048	1.A
31418E-CS-7	Fannie Mae FN MA4580 3.500% 04/01/52	09/01/2025	Paydown	XXX	85,768	85,768	85,273	85,285		483		483		85,768				2,000	04/01/2052	1.A
31418E-D8-0	Fannie Mae FN MA4626 4.000% 06/01/52	09/01/2025	Paydown	XXX	435,253	435,253	434,178	434,188		1,065		1,065		435,253				11,553	06/01/2052	1.A
31418E-KU-3	Fannie Mae FN MA4806 5.000% 11/01/52	09/01/2025	Paydown	XXX	213,686	213,686	210,547	210,623		3,063		3,063		213,686				7,113	11/01/2052	1.A
31418E-KV-1	Fannie Mae FN MA4807 5.500% 11/01/52	09/01/2025	Paydown	XXX	424,901	424,901	421,238	421,300		3,600		3,600		424,901				15,729	11/01/2052	1.A
31418E-R8-5	Fannie Mae FN MA5010 5.500% 05/01/53	09/01/2025	Paydown	XXX	244,767	244,767	246,700	246,635		(1,867)		(1,867)		244,767				9,001	05/01/2053	1.A
31418E-S5-0	Fannie Mae FN MA5039 5.500% 06/01/53	09/01/2025	Paydown	XXX	267,511	267,511	269,517	269,447		(1,936)		(1,936)		267,511				9,850	06/01/2053	1.A
31418E-XT-2	Fannie Mae FN MA5189 5.000% 11/01/53	09/01/2025	Paydown	XXX	947,255	947,255	935,229	935,386		11,869		11,869		947,255				31,989	11/01/2053	1.A
31418E-XU-9	Fannie Mae FN MA5190 5.500% 11/01/53	09/01/2025	Paydown	XXX	1,304,341	1,304,341	1,309,181	1,309,054		(4,714)		(4,714)		1,304,341				48,270	11/01/2053	1.A
31418E-ZK-9	Fannie Mae FN MA5245 5.000% 01/01/54	09/01/2025	Paydown	XXX	758,469	758,469	748,911	749,030		9,439		9,439		758,469				26,224	01/01/2054	1.A
31418E-ZL-7	Fannie Mae FN MA5246 5.500% 01/01/54	09/01/2025	Paydown	XXX	1,503,512	1,503,512	1,509,679	1,509,517		(6,005)		(6,005)		1,503,512				54,641	01/01/2054	1.A
658207-5E-1	NORTH CAROLINA ST HSG FIN AGY N Y N 5	07/01/2025	Call 100.0000	XXX	10,000	10,000	10,000	10,000						10,000				552	07/01/2039	1.B FE
677560-8A-8	OHIO ST HSG FIN AGY RESIDENTIA OHSHSG	09/01/2025	Call 100.0000	XXX	15,000	15,000	13,983			7		7		13,989		1,011	1,011		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)					19,630,973	19,630,973	19,208,037	19,303,549		312,362		312,362		19,629,962		1,011	1,011	569,572	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	09/01/2025	Paydown	XXX	7,033	7,033	7,033	7,033						7,033				177	12/01/2033	1.B FE
19648W-AA-5	COLORADO HOUSING AND FINANCE A CO COSHSG	07/01/2025	Paydown	XXX	2,231	2,231	2,231	2,231						2,231				48	07/01/2036	1.A
19648W-AA-5	COLORADO HOUSING AND FINANCE A CO COSHSG	09/01/2025	Paydown	XXX	3,989	3,989	3,989	3,989						3,989				105	07/01/2036	1.B FE
248796-CQ-5	FEDERAL NATIONAL MORTGAGE ASSO TX DNNHSG	07/01/2025	Paydown	XXX	2,575	2,575	2,575	2,540		35		35		2,575				37	11/01/2038	1.A
248796-CQ-5	FEDERAL NATIONAL MORTGAGE ASSO TX DNNHSG	09/01/2025	Paydown	XXX	4,803	4,803	4,803	4,738		66		66		4,803				83	11/01/2038	1.B FE
24879A-AA-3	DNNMFH 3.98 06/01/2042 DNNMFH 3.98 06/01	09/01/2025	Paydown	XXX	5,289	5,289	5,289	5,289						5,289				140	06/01/2042	1.B FE
30309H-AC-1	FEDERAL HOME LOAN MORTGAGE COR OT FEDMFH	09/01/2025	Paydown	XXX	64,430	64,430	65,517	65,090		(660)		(660)		64,430				1,461	01/25/2036	1.A
30768W-AA-6	Farmer Mac Agricultural Real E FARM 2021	09/25/2025	Paydown	XXX	71,235	71,235	71,206	71,209		26		26		71,235				954	01/25/2051	1.A
3132WR-RN-5	Freddie Mac FR WA0503 3.830% 03/01/44	09/01/2025	Paydown	XXX	156,638	156,638	156,964	156,804		(166)		(166)		156,638				4,001	03/01/2044	1.A
3132WR-RT-2	Freddie Mac FR WA0508 2.580% 09/01/51	09/01/2025	Paydown	XXX	15,168	15,168	11,040	11,224		3,944		3,944		15,168				261	09/01/2051	1.A
3132WR-RU-9	Freddie Mac FR WA0509 4.000% 04/01/52	09/01/2025	Paydown	XXX	4,482	4,482	4,356	4,364		118		118		4,482				120	04/01/2052	1.A
3132WW-A7-7	Freddie Mac FR WA2529 3.500% 01/01/52	09/01/2025	Paydown	XXX	10,993	10,993	11,045	11,042		(49)		(49)		10,993				259	01/01/2052	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
3132WW-AA-0	Freddie Mac FR WA2500 3.260% 09/01/45	09/01/2025	Paydown	XXX	18,127	18,127	17,350	17,612		515		515		18,127				398	09/01/2045	1.A
3132WX-AW-0	Freddie Mac FR WA3420 3.300% 01/01/40	09/01/2025	Paydown	XXX	7,794	7,794	7,708	7,720		74		74		7,794				173	01/01/2040	1.A
3132WX-AY-6	Freddie Mac FR WA3422 3.300% 01/01/40	09/01/2025	Paydown	XXX	10,385	10,385	10,267	10,283		102		102		10,385				230	01/01/2040	1.A
3132XE-DB-4	Freddie Mac FR WN0097 3.670% 05/01/37	09/01/2025	Paydown	XXX	17,163	17,163	16,725	16,783		380		380		17,163				423	05/01/2037	1.A
3132Y7-GN-9	Freddie Mac FR WE2005 3.180% 09/01/33	09/01/2025	Paydown	XXX	70,637	70,637	66,757	68,022		2,615		2,615		70,637				1,498	09/01/2033	1.A
3132Y7-H7-3	Freddie Mac 3132Y7H73 3.790% 05/01/52	09/01/2025	Paydown	XXX	9,007	9,007	8,033	8,075		931		931		9,007				228	05/01/2052	1.A
3132YB-XA-9	Freddie Mac N N 3.850% 05/01/39	09/01/2025	Paydown	XXX	6,773	6,773	6,229	6,277		496		496		6,773				175	05/01/2039	1.A
3132YB-XQ-4	Freddie Mac FR WE6087 3.790% 09/01/35	09/01/2025	Paydown	XXX	68,623	68,623	58,874	59,619		9,004		9,004		68,623				1,748	09/01/2035	1.A
3132YB-XR-2	Freddie Mac FR WE6088 3.260% 02/01/40	09/01/2025	Paydown	XXX	15,467	15,467	12,030	12,208		3,258		3,258		15,467				339	02/01/2040	1.A
313637-2J-8	Fannie Mae FN 109777 4.030% 09/01/33	09/01/2025	Paydown	XXX	9,461	9,461	9,548	9,519		(58)		(58)		9,461				257	09/01/2033	1.A
313637-Q5-2	Fannie Mae FN 109476 3.750% 08/01/28	09/01/2025	Paydown	XXX	60,384	60,384	60,705	60,450		(66)		(66)		60,384				1,723	08/01/2028	1.A
313637-R6-9	Fannie Mae FN 109509 3.870% 09/01/28	09/01/2025	Paydown	XXX	23,985	23,985	24,269	24,036		(51)		(51)		23,985				624	09/01/2028	1.A
313637-VK-3	Fannie Mae FN 109618 3.690% 10/01/28	09/01/2025	Paydown	XXX	30,573	30,573	30,735	30,602		(29)		(29)		30,573				758	10/01/2028	1.A
313637-W4-8	Fannie Mae FN 109667 4.000% 09/01/33	09/01/2025	Paydown	XXX	5,132	5,132	5,163	5,154		(21)		(21)		5,132				138	09/01/2033	1.A
313637-XD-7	Fannie Mae FN 109676 3.910% 09/01/33	09/01/2025	Paydown	XXX	8,335	8,335	8,305	8,318		17		17		8,335				219	09/01/2033	1.A
313637-Y2-0	Fannie Mae FN 109729 3.720% 09/01/28	09/01/2025	Paydown	XXX	5,982,000	5,982,000	6,026,865	5,991,711		(9,711)		(9,711)		5,982,000				169,370	09/01/2028	1.A
313637-YS-3	Fannie Mae FN 109721 4.090% 09/01/33	09/01/2025	Paydown	XXX	6,310	6,310	6,404	6,372		(62)		(62)		6,310				174	09/01/2033	1.A
313637-ZD-5	Fannie Mae FN 109740 3.790% 09/01/33	09/01/2025	Paydown	XXX	13,438	13,438	13,657	13,580		(142)		(142)		13,438				343	09/01/2033	1.A
3136B1-LF-9	Fannie Mae FNA 2018-M3 A2 3.074% 02/25	09/01/2025	Paydown	XXX	183,156	183,156	177,321	180,049		3,106		3,106		183,156				3,721	02/25/2030	1.A
31377U-5M-1	Fannie Mae FN 387952 3.880% 09/01/38	09/01/2025	Paydown	XXX	90,926	90,926	91,356	91,267		(341)		(341)		90,926				2,373	09/01/2038	1.A
31377U-6D-0	Fannie Mae FN 387968 4.060% 08/01/48	09/01/2025	Paydown	XXX	7,034	7,034	7,179	7,144		(110)		(110)		7,034				192	08/01/2048	1.A
31377U-X6-5	Fannie Mae FN 387801 3.620% 07/01/30	09/01/2025	Paydown	XXX	24,910	24,910	24,965	24,930		(20)		(20)		24,910				648	07/01/2030	1.A
3137H9-MG-1	Freddie Mac 3137H9MG1 4.050% 08/25/38	09/01/2025	Paydown	XXX	8,444	8,444	7,744	7,799		644		644		8,444				227	08/25/2038	1.B FE
3137HA-4G-8	Freddie Mac FRETE 2023-ML15 Trust 4.14	09/01/2025	Paydown	XXX	42,719	42,719	40,052	40,266		2,453		2,453		42,719				1,148	01/25/2040	1.B FE
3137HA-AA-4	Freddie Mac 3137HAAA4 4.633% 07/25/38	09/25/2025	Paydown	XXX	13,016	13,016	12,879	12,891		125		125		13,016				402	07/25/2038	1.B FE
3137HA-MK-9	Freddie Mac 3137HAMK9 3.084% 04/25/43	09/01/2025	Paydown	XXX	18,314	18,314	14,479	14,670		3,644		3,644		18,314				368	04/25/2043	1.B FE
3138L6-LM-8	Fannie Mae FN AM5731 3.990% 06/01/44	09/01/2025	Paydown	XXX	38,243	38,243	39,040	38,682		(439)		(439)		38,243				1,018	06/01/2044	1.A
3138LA-XT-1	Fannie Mae FN AM9689 3.850% 09/01/45	09/01/2025	Paydown	XXX	21,367	21,367	21,778	21,682		(315)		(315)		21,367				554	09/01/2045	1.A
3138LC-QA-6	Fannie Mae FN AN0448 3.880% 01/01/46	09/01/2025	Paydown	XXX	193,698	193,698	197,707	196,413		(2,715)		(2,715)		193,698				5,061	01/01/2046	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
3138LC-VN-2	Fannie Mae FN AN0620 4.010% 01/01/46	09/01/2025	Paydown	XXX	60,172	60,172	61,658	61,207		(1,035)		(1,035)		60,172				1,625	01/01/2046	1.A
3138LD-JE-4	Fannie Mae FN AN1160 3.500% 03/01/36	09/01/2025	Paydown	XXX	13,914	13,914	14,201	14,084		(170)		(170)		13,914				328	03/01/2036	1.A
3138LD-K4-4	Fannie Mae FN AN1214 3.560% 04/01/46	09/01/2025	Paydown	XXX	43,729	43,729	44,631	44,301		(572)		(572)		43,729				1,038	04/01/2046	1.A
3138LE-QX-2	Fannie Mae FN AN2269 3.240% 08/01/46	09/01/2025	Paydown	XXX	34,222	34,222	34,928	34,709		(487)		(487)		34,222				746	08/01/2046	1.A
3138LG-SU-1	Fannie Mae FN AN4130 3.440% 01/01/37	09/01/2025	Paydown	XXX	42,369	42,369	42,819	42,682		(312)		(312)		42,369				982	01/01/2037	1.A
3138LG-SV-9	Fannie Mae FN AN4131 3.440% 01/01/37	09/01/2025	Paydown	XXX	46,595	46,595	47,090	46,938		(343)		(343)		46,595				1,080	01/01/2037	1.A
3138LH-AV-6	Fannie Mae FN AN4519 4.050% 02/01/47	09/01/2025	Paydown	XXX	21,612	21,612	22,119	21,952		(340)		(340)		21,612				584	02/01/2047	1.A
3138LH-D3-5	Fannie Mae FN AN4621 3.560% 08/01/32	09/01/2025	Paydown	XXX	34,850	34,850	35,569	35,190		(340)		(340)		34,850				835	08/01/2032	1.A
3138LH-L9-3	Fannie Mae FN AN4851 3.850% 03/01/47	09/01/2025	Paydown	XXX	21,156	21,156	21,725	21,578		(422)		(422)		21,156				548	03/01/2047	1.A
3138LH-MA-9	Fannie Mae FN AN4852 3.890% 03/01/47	09/01/2025	Paydown	XXX	5,265	5,265	5,430	5,387		(122)		(122)		5,265				138	03/01/2047	1.A
3138LJ-XQ-8	Fannie Mae FN AN6086 3.380% 08/01/37	09/01/2025	Paydown	XXX	23,979	23,979	24,369	24,244		(265)		(265)		23,979				546	08/01/2037	1.A
3138LK-JK-4	Fannie Mae FN AN6565 3.420% 09/01/47	09/01/2025	Paydown	XXX	9,902	9,902	10,106	10,056		(154)		(154)		9,902				228	09/01/2047	1.A
3138LK-YX-9	Fannie Mae FN AN7025 3.595% 10/01/47	09/01/2025	Paydown	XXX	5,916	5,916	6,068	6,023		(107)		(107)		5,916				142	10/01/2047	1.A
3138LL-KR-5	Fannie Mae FN AN7503 3.510% 11/01/37	09/01/2025	Paydown	XXX	8,165	8,165	8,333	8,276		(112)		(112)		8,165				193	11/01/2037	1.A
3138LM-4B-6	Fannie Mae FN AN8917 3.590% 04/01/33	09/01/2025	Paydown	XXX	20,406	20,406	20,482	20,446		(40)		(40)		20,406				492	04/01/2033	1.A
3138LM-5H-2	Fannie Mae FN AN8947 3.600% 04/01/33	09/01/2025	Paydown	XXX	12,674	12,674	12,832	12,768		(94)		(94)		12,674				307	04/01/2033	1.A
3138LM-6D-0	Fannie Mae FN AN8967 3.490% 04/01/30	09/01/2025	Paydown	XXX	33,848	33,848	34,154	33,988		(140)		(140)		33,848				796	04/01/2030	1.A
3138LM-6P-3	Fannie Mae FN AN8977 3.580% 05/01/33	09/01/2025	Paydown	XXX	68,019	68,019	67,807	67,901		118		118		68,019				1,639	05/01/2033	1.A
3138LM-6W-8	Fannie Mae FN AN8984 3.510% 04/01/28	09/01/2025	Paydown	XXX	8,638	8,638	8,648	8,633		5		5		8,638				204	04/01/2028	1.A
3138LM-7C-1	Fannie Mae FN AN8990 3.530% 04/01/30	09/01/2025	Paydown	XXX	49,946	49,946	50,164	50,038		(92)		(92)		49,946				1,176	04/01/2030	1.A
3138LM-7F-4	Fannie Mae FN AN8993 3.780% 04/01/48	09/01/2025	Paydown	XXX	25,052	25,052	25,067	25,079		(28)		(28)		25,052				626	04/01/2048	1.A
3138LM-HB-2	Fannie Mae FN AN8325 3.560% 02/01/38	09/01/2025	Paydown	XXX	40,326	40,326	40,561	40,474		(148)		(148)		40,326				967	02/01/2038	1.A
3138LM-K6-9	Fannie Mae FN AN8416 3.740% 02/01/48	09/01/2025	Paydown	XXX	8,263	8,263	8,263	8,269		(6)		(6)		8,263				208	02/01/2048	1.A
3138LM-KK-8	Fannie Mae FN AN8397 3.540% 03/01/48	09/01/2025	Paydown	XXX	13,236	13,236	13,127	13,160		76		76		13,236				316	03/01/2048	1.A
3138LM-KL-6	Fannie Mae FN AN8398 3.500% 02/01/48	09/01/2025	Paydown	XXX	7,816	7,816	7,762	7,761		55		55		7,816				184	02/01/2048	1.A
3138LM-PN-7	Fannie Mae FN AN8528 3.430% 03/01/33	09/01/2025	Paydown	XXX	22,500	22,500	22,630	22,572		(72)		(72)		22,500				519	03/01/2033	1.A
3138LM-SU-8	Fannie Mae FN AN8630 3.490% 04/01/30	09/01/2025	Paydown	XXX	66,570	66,570	66,612	66,565		4		4		66,570				1,563	04/01/2030	1.A
3138LM-SV-6	Fannie Mae FN AN8631 3.400% 04/01/30	09/01/2025	Paydown	XXX	108,428	108,428	108,495	108,424		4		4		108,428				2,480	04/01/2030	1.A
3138LM-V5-9	Fannie Mae FN AN8735 3.650% 03/01/33	09/01/2025	Paydown	XXX	22,854	22,854	23,047	22,956		(102)		(102)		22,854				561	03/01/2033	1.A

SCHEDULE D - PART 4

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

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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
	Fannie Mae FN AN8774																			
3138LM-XC-2	3.430% 05/01/30	09/01/2025	Paydown	XXX	21,384	21,384	21,397	21,385		(1)		(1)		21,384				494	05/01/2030	1.A
	Fannie Mae FN AN8776																			
3138LM-XE-8	3.520% 05/01/33	09/01/2025	Paydown	XXX	82,678	82,678	82,730	82,718		(40)		(40)		82,678				1,957	05/01/2033	1.A
	Fannie Mae FN AN8828																			
3138LM-Y2-3	3.630% 04/01/30	09/01/2025	Paydown	XXX	40,494	40,494	41,050	40,750		(257)		(257)		40,494				989	04/01/2030	1.A
	Fannie Mae FN AN8813																			
3138LM-YK-3	3.720% 04/01/33	09/01/2025	Paydown	XXX	16,691	16,691	16,952	16,827		(136)		(136)		16,691				418	04/01/2033	1.A
	Fannie Mae FN AN9899																			
3138LN-7M-7	3.810% 07/01/33	09/01/2025	Paydown	XXX	50,368	50,368	51,139	50,865		(497)		(497)		50,368				1,252	07/01/2033	1.A
	Fannie Mae FN AN9120																			
3138LN-D2-4	3.700% 05/01/30	09/01/2025	Paydown	XXX	8,954	8,954	9,071	9,009		(55)		(55)		8,954				223	05/01/2030	1.A
	Fannie Mae FN AN9136																			
3138LN-EJ-6	3.480% 05/01/30	09/01/2025	Paydown	XXX	21,839	21,839	21,852	21,840		(2)		(2)		21,839				512	05/01/2030	1.A
	Fannie Mae FN AN9165																			
3138LN-FF-3	3.880% 05/01/38	09/01/2025	Paydown	XXX	5,084	5,084	5,120	5,112		(28)		(28)		5,084				133	05/01/2038	1.A
	Fannie Mae FN AN9223																			
3138LN-G9-6	3.580% 05/01/33	09/01/2025	Paydown	XXX	7,638	7,638	7,679	7,663		(25)		(25)		7,638				184	05/01/2033	1.A
	Fannie Mae FN AN9367																			
3138LN-MR-9	3.570% 06/01/30	09/01/2025	Paydown	XXX	79,472	79,472	79,634	79,536		(64)		(64)		79,472				1,857	06/01/2030	1.A
	Fannie Mae FN AN9374																			
3138LN-MY-4	3.600% 06/01/30	09/01/2025	Paydown	XXX	207,336	207,336	208,048	207,605		(270)		(270)		207,336				5,019	06/01/2030	1.A
	Fannie Mae FN AN9387																			
3138LN-ND-9	3.670% 06/01/33	09/01/2025	Paydown	XXX	172,778	172,778	173,695	173,203		(425)		(425)		172,778				4,155	06/01/2033	1.A
	Fannie Mae FN AN9388																			
3138LN-NE-7	3.670% 06/01/33	09/01/2025	Paydown	XXX	77,339	77,339	77,749	77,601		(263)		(263)		77,339				1,912	06/01/2033	1.A
	Fannie Mae FN AN9389																			
3138LN-NF-4	3.670% 06/01/33	09/01/2025	Paydown	XXX	27,425	27,425	27,571	27,520		(95)		(95)		27,425				678	06/01/2033	1.A
	Fannie Mae FN AN9390																			
3138LN-NG-2	3.670% 06/01/33	09/01/2025	Paydown	XXX	188,684	188,684	189,686	189,184		(500)		(500)		188,684				4,544	06/01/2033	1.A
	Fannie Mae FN AN9391																			
3138LN-NH-0	3.670% 06/01/33	09/01/2025	Paydown	XXX	195,815	195,815	196,855	196,334		(519)		(519)		195,815				4,831	06/01/2033	1.A
	Fannie Mae FN AN9403																			
3138LN-NV-9	3.750% 07/01/33	09/01/2025	Paydown	XXX	7,064,756	7,064,756	7,119,949	7,093,541		(28,785)		(28,785)		7,064,756				201,640	07/01/2033	1.A
	Fannie Mae FN AN9531																			
3138LN-SV-4	3.790% 06/01/33	09/01/2025	Paydown	XXX	16,275	16,275	16,280	16,280		(5)		(5)		16,275				415	06/01/2033	1.A
	Fannie Mae FN AN9573																			
3138LN-T7-6	4.040% 07/01/48	09/01/2025	Paydown	XXX	9,291	9,291	10,042	9,872		(581)		(581)		9,291				270	07/01/2048	1.A
	Fannie Mae FN AN9599																			
3138LN-UZ-2	4.250% 06/01/43	09/01/2025	Paydown	XXX	78,908	78,908	80,856	80,106		(1,198)		(1,198)		78,908				2,236	06/01/2043	1.A
	Fannie Mae FN AN9683																			
3138LN-XM-8	3.530% 06/01/30	09/01/2025	Paydown	XXX	203,646	203,646	202,572	203,063		584		584		203,646				4,835	06/01/2030	1.A
	Fannie Mae FN AN9705																			
3138LN-YB-1	3.880% 07/01/33	07/01/2025	Paydown	XXX	1,879,592	1,879,592	1,882,015	1,881,137		(1,544)		(1,544)		1,879,592				42,947	07/01/2033	1.A
	Fannie Mae FN AN9902																			
3138LP-AC-0	3.810% 09/01/38	09/01/2025	Paydown	XXX	37,702	37,702	37,778	37,729		(28)		(28)		37,702				967	09/01/2038	1.A
	Fannie Mae FN AN9910																			
3138LP-AL-0	3.810% 09/01/38	09/01/2025	Paydown	XXX	140,824	140,824	141,110	141,117		(293)		(293)		140,824				3,612	09/01/2038	1.A
	Fannie Mae FN AN9915																			
3138LP-AR-7	3.790% 08/01/33	09/01/2025	Paydown	XXX	37,357	37,357	37,556	37,484		(127)		(127)		37,357				952	08/01/2033	1.A
	Fannie Mae FN AN9983																			
3138LP-CV-6	3.850% 07/01/33	09/01/2025	Paydown	XXX	20,230	20,230	20,350	20,306		(76)		(76)		20,230				524	07/01/2033	1.A
	Fannie Mae FN BL0793																			
3140HR-3B-7	4.150% 12/01/38	09/01/2025	Paydown	XXX	45,430	45,430	45,643	45,625		(195)		(195)		45,430				1,269	12/01/2038	1.A
	Fannie Mae FN BL0845																			
3140HR-5F-6	4.150% 12/01/33	09/01/2025	Paydown	XXX	10,480	10,480	10,617	10,570		(90)		(90)		10,480				292	12/01/2033	1.A
	Fannie Mae FN BL0870																			
3140HR-6G-3	4.280% 12/01/48	09/01/2025	Paydown	XXX	67,760	67,760	69,136	68,907		(1,147)		(1,147)		67,760				1,941	12/01/2048	1.A

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1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
	Fannie Mae FN BL0057																			
3140HR-B3-6	3.970% 09/01/38	09/01/2025	Paydown	XXX	10,225	10,225	10,382	10,343		(117)		(117)		10,225				273	09/01/2038	1.A
	Fannie Mae FN BL0058																			
3140HR-B4-4	3.970% 09/01/38	09/01/2025	Paydown	XXX	14,930	14,930	15,158	15,101		(171)		(171)		14,930				399	09/01/2038	1.A
	Fannie Mae FN BL0062																			
3140HR-B8-5	3.780% 07/01/31	09/01/2025	Paydown	XXX	10,283	10,283	10,302	10,293		(10)		(10)		10,283				261	07/01/2031	1.A
	Fannie Mae FN BL0079																			
3140HR-CR-2	3.990% 09/01/33	09/01/2025	Paydown	XXX	5,984	5,984	6,025	6,004		(20)		(20)		5,984				161	09/01/2033	1.A
	Fannie Mae FN BL0218																			
3140HR-G4-9	3.800% 12/01/30	09/01/2025	Paydown	XXX	55,419	55,419	55,782	55,600		(182)		(182)		55,419				1,415	12/01/2030	1.A
	Fannie Mae FN BL0229																			
3140HR-HF-3	4.000% 12/01/33	09/01/2025	Paydown	XXX	23,620	23,620	23,635	23,635		(15)		(15)		23,620				635	12/01/2033	1.A
	Fannie Mae FN BL0241																			
3140HR-HT-3	3.890% 11/01/28	09/01/2025	Paydown	XXX	43,191	43,191	43,441	43,237		(46)		(46)		43,191				1,130	11/01/2028	1.A
	Fannie Mae FN BL0264																			
3140HR-JJ-3	3.830% 11/01/28	09/01/2025	Paydown	XXX	47,921	47,921	48,145	47,957		(37)		(37)		47,921				1,234	11/01/2028	1.A
	Fannie Mae FN BL0315																			
3140HR-K5-1	3.860% 11/01/30	09/01/2025	Paydown	XXX	5,770,925	5,770,925	5,821,421	5,795,598		(24,673)		(24,673)		5,770,925				169,473	11/01/2030	1.A
	Fannie Mae FN BL0324																			
3140HR-LE-1	3.930% 10/01/30	09/01/2025	Paydown	XXX	28,275	28,275	28,699	28,497		(222)		(222)		28,275				748	10/01/2030	1.A
	Fannie Mae FN BL0407																			
3140HR-NZ-2	4.020% 11/01/33	09/01/2025	Paydown	XXX	37,702	37,702	38,456	38,201		(499)		(499)		37,702				1,019	11/01/2033	1.A
	Fannie Mae FN BL0477																			
3140HR-Q7-1	4.000% 11/01/28	09/01/2025	Paydown	XXX	7,816,284	7,816,284	7,862,693	7,824,768		(8,484)		(8,484)		7,816,284				237,857	11/01/2028	1.A
	Fannie Mae FN BL0653																			
3140HR-WP-4	4.080% 12/01/32	09/01/2025	Paydown	XXX	10,986	10,986	10,993	10,992		(6)		(6)		10,986				301	12/01/2032	1.A
	Fannie Mae FN BL0661																			
3140HR-WX-7	3.990% 11/01/33	09/01/2025	Paydown	XXX	71,956	71,956	72,124	72,085		(130)		(130)		71,956				1,933	11/01/2033	1.A
	Fannie Mae FN BL0719																			
3140HR-YR-8	4.490% 12/01/48	09/01/2025	Paydown	XXX	9,386	9,386	9,633	9,587		(200)		(200)		9,386				283	12/01/2048	1.A
	Fannie Mae FN BL0745																			
3140HR-ZK-2	4.090% 01/01/34	09/01/2025	Paydown	XXX	69,373	69,373	69,612	69,467		(94)		(94)		69,373				1,910	01/01/2034	1.A
	Fannie Mae FN BL0748																			
3140HR-ZN-6	4.090% 01/01/34	09/01/2025	Paydown	XXX	14,408	14,408	14,457	14,446		(38)		(38)		14,408				397	01/01/2034	1.A
	Fannie Mae FN BL0757																			
3140HR-ZX-4	4.110% 02/01/31	09/01/2025	Paydown	XXX	20,870	20,870	21,007	20,938		(68)		(68)		20,870				576	02/01/2031	1.A
	Fannie Mae FN BL1672																			
3140HS-2E-0	3.960% 02/01/31	09/01/2025	Paydown	XXX	12,600	12,600	12,734	12,671		(71)		(71)		12,600				335	02/01/2031	1.A
	Fannie Mae FN BL1721																			
3140HS-4F-5	3.770% 03/01/31	09/01/2025	Paydown	XXX	5,694	5,694	5,812	5,759		(65)		(65)		5,694				144	03/01/2031	1.A
	Fannie Mae FN BL1744																			
3140HS-5E-7	3.940% 06/01/35	09/01/2025	Paydown	XXX	5,279	5,279	5,282	5,283		(4)		(4)		5,279				139	06/01/2035	1.A
	Fannie Mae FN BL0939																			
3140HS-BH-3	4.300% 12/01/36	09/01/2025	Paydown	XXX	6,506	6,506	6,510	6,400		106		106		6,506				188	12/01/2036	1.A
	Fannie Mae FN BL0944																			
3140HS-BN-0	3.930% 01/01/31	09/01/2025	Paydown	XXX	30,523	30,523	30,552	30,534		(11)		(11)		30,523				806	01/01/2031	1.A
	Fannie Mae FN BL0964																			
3140HS-CA-7	4.240% 12/01/33	09/01/2025	Paydown	XXX	9,657	9,657	9,726	9,703		(47)		(47)		9,657				276	12/01/2033	1.A
	Fannie Mae FN BL0973																			
3140HS-CK-5	4.270% 12/01/33	09/01/2025	Paydown	XXX	8,606	8,606	8,681	8,642		(37)		(37)		8,606				247	12/01/2033	1.A
	Fannie Mae FN BL1126																			
3140HS-HC-8	4.000% 01/01/29	09/01/2025	Paydown	XXX	16,546	16,546	16,556	16,530		15		15		16,546				445	01/01/2029	1.A
	Fannie Mae FN BL1345																			
3140HS-P7-0	4.770% 01/01/49	09/01/2025	Paydown	XXX	4,129	4,129	4,242	4,148		(19)		(19)		4,129				132	01/01/2049	1.A
	Fannie Mae FN BL1330																			
3140HS-PQ-8	3.880% 01/01/34	09/01/2025	Paydown	XXX	22,547	22,547	22,768	22,701		(153)		(153)		22,547				588	01/01/2034	1.A
	Fannie Mae FN BL1362																			
3140HS-QQ-7	3.800% 01/01/34	09/01/2025	Paydown	XXX	18,316	18,316	18,316	18,316						18,316				468	01/01/2034	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
	Fannie Mae FN BL1380																			
3140HS-RA-1	3.950% 02/01/34	09/01/2025	Paydown	XXX	16,389	16,389	16,440	16,425		(36)		(36)		16,389				436	02/01/2034	1.A
	Fannie Mae FN BL1396																			
3140HS-RS-2	4.280% 01/01/39	09/01/2025	Paydown	XXX	4,302	4,302	4,412	4,385		(83)		(83)		4,302				124	01/01/2039	1.A
	Fannie Mae FN BL1399																			
3140HS-RV-5	3.785% 01/01/31	09/01/2025	Paydown	XXX	84,854	84,854	85,345	85,119		(265)		(265)		84,854				2,160	01/01/2031	1.A
	Fannie Mae FN BL1502																			
3140HS-U4-1	4.080% 02/01/49	09/01/2025	Paydown	XXX	25,338	25,338	25,797	25,678		(340)		(340)		25,338				689	02/01/2049	1.A
	Fannie Mae FN BL1499																			
3140HS-UZ-2	3.680% 02/01/31	09/01/2025	Paydown	XXX	16,752	16,752	16,870	16,815		(63)		(63)		16,752				415	02/01/2031	1.A
	Fannie Mae FN BL1509																			
3140HS-VB-4	3.725% 02/01/34	09/01/2025	Paydown	XXX	23,329	23,329	23,460	23,414		(85)		(85)		23,329				584	02/01/2034	1.A
	Fannie Mae FN BL1560																			
3140HS-WW-7	3.980% 02/01/31	09/01/2025	Paydown	XXX	37,681	37,681	37,893	37,783		(102)		(102)		37,681				1,007	02/01/2031	1.A
	Fannie Mae FN BL1600																			
3140HS-X6-3	3.660% 03/01/31	09/01/2025	Paydown	XXX	6,381	6,381	6,434	6,410		(30)		(30)		6,381				157	03/01/2031	1.A
	Fannie Mae FN BL1584																			
3140HS-XN-6	3.890% 02/01/34	09/01/2025	Paydown	XXX	9,817	9,817	9,921	9,881		(64)		(64)		9,817				257	02/01/2034	1.A
	Fannie Mae FN BL1638																			
3140HS-ZC-8	3.740% 02/01/30	09/01/2025	Paydown	XXX	3,189	3,189	3,218	3,195		(6)		(6)		3,189				80	02/01/2030	1.A
	Fannie Mae FN BL2587																			
3140HT-2V-0	3.960% 06/01/49	09/01/2025	Paydown	XXX	1,952	1,952	1,983	1,975		(23)		(23)		1,952				52	06/01/2049	1.A
	Fannie Mae FN BL1890																			
3140HT-C4-9	3.500% 05/01/34	09/01/2025	Paydown	XXX	29,639	29,639	30,097	29,946		(307)		(307)		29,639				697	05/01/2034	1.A
	Fannie Mae FN BL1930																			
3140HT-EC-9	3.760% 03/01/37	09/01/2025	Paydown	XXX	6,778	6,778	7,372	7,197		(420)		(420)		6,778				171	03/01/2037	1.A
	Fannie Mae FN BL2180																			
3140HT-M6-3	3.370% 06/01/34	09/01/2025	Paydown	XXX	38,302	38,302	38,344	38,337		(35)		(35)		38,302				868	06/01/2034	1.A
	Fannie Mae FN BL2213																			
3140HT-N7-0	3.340% 05/01/34	09/01/2025	Paydown	XXX	4,095	4,095	4,098	4,098		(3)		(3)		4,095				92	05/01/2034	1.A
	Fannie Mae FN BL2185																			
3140HT-NB-1	4.070% 05/01/49	09/01/2025	Paydown	XXX	4,390	4,390	4,480	4,465		(75)		(75)		4,390				120	05/01/2049	1.A
	Fannie Mae FN BL2339																			
3140HT-S5-9	3.340% 05/01/34	09/01/2025	Paydown	XXX	49,146	49,146	48,946	49,028		117		117		49,146				1,104	05/01/2034	1.A
	Fannie Mae FN BL2340																			
3140HT-S6-7	3.370% 05/01/29	08/01/2025	Paydown	XXX	2,813,373	2,813,373	2,828,319	2,813,223		150		150		2,813,373				63,984	05/01/2029	1.A
	Fannie Mae FN BL2393																			
3140HT-UT-4	3.590% 05/01/34	09/01/2025	Paydown	XXX	4,965	4,965	5,095	5,055		(90)		(90)		4,965				120	05/01/2034	1.A
	Fannie Mae FN BL2506																			
3140HT-YC-7	3.830% 05/01/49	09/01/2025	Paydown	XXX	13,126	13,126	13,298	13,268		(142)		(142)		13,126				338	05/01/2049	1.A
	Fannie Mae FN BL2507																			
3140HT-YD-5	3.830% 05/01/49	09/01/2025	Paydown	XXX	29,031	29,031	29,412	29,345		(314)		(314)		29,031				748	05/01/2049	1.A
	Fannie Mae FN BL2556																			
3140HT-ZW-2	3.370% 06/01/34	09/01/2025	Paydown	XXX	21,748	21,748	21,768	21,766		(18)		(18)		21,748				493	06/01/2034	1.A
	Fannie Mae FN BL2761																			
3140HU-B7-0	3.950% 06/01/49	09/01/2025	Paydown	XXX	29,566	29,566	30,176	30,030		(463)		(463)		29,566				786	06/01/2049	1.A
	Fannie Mae FN BL2763																			
3140HU-B9-6	3.990% 06/01/49	09/01/2025	Paydown	XXX	23,394	23,394	23,993	23,835		(441)		(441)		23,394				628	06/01/2049	1.A
	Fannie Mae FN BL3015																			
3140HU-K5-4	3.720% 07/01/49	09/01/2025	Paydown	XXX	15,117	15,117	13,008	13,116		2,001		2,001		15,117				375	07/01/2049	1.A
	Fannie Mae FN BL3695																			
3140HV-C9-3	3.460% 08/01/49	09/01/2025	Paydown	XXX	13,422	13,422	13,565	13,546		(124)		(124)		13,422				306	08/01/2049	1.A
	Fannie Mae FN BL4631																			
3140HW-ED-0	3.180% 09/01/42	09/01/2025	Paydown	XXX	6,179	6,179	6,183	6,173		6		6		6,179				132	09/01/2042	1.A
	Fannie Mae FN BL5243																			
3140HW-ZH-8	3.020% 01/01/38	09/01/2025	Paydown	XXX	1,843	1,843	1,843	1,843						1,843				37	01/01/2038	1.A
	Fannie Mae FN BL5244																			
3140HW-ZJ-4	3.020% 01/01/38	09/01/2025	Paydown	XXX	582	582	582	582						582				12	01/01/2038	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
3140HX-ZN-3	Fannie Mae FN BL6148 2.680% 04/01/50	09/01/2025	Paydown	XXX	6,578	6,578	6,714	6,693		(114)		(114)		6,578				119	04/01/2050	1.A
3140HY-CH-9	Fannie Mae FN BL6371 2.510% 02/01/48	09/01/2025	Paydown	XXX	2,781	2,781	2,796	2,794		(14)		(14)		2,781				47	02/01/2048	1.A
3140HY-D9-6	Fannie Mae FN BL6427 2.600% 04/01/50	09/01/2025	Paydown	XXX	6,099	6,099	6,225	6,200		(102)		(102)		6,099				107	04/01/2050	1.A
3140LB-NF-6	Fannie Mae FN BS1289 2.170% 03/01/51	09/01/2025	Paydown	XXX	15,228	15,228	15,276	15,268		(40)		(40)		15,228				223	03/01/2051	1.A
3140LD-RL-5	Fannie Mae FN BS3190 2.490% 09/01/51	09/01/2025	Paydown	XXX	4,514	4,514	4,607	4,598		(84)		(84)		4,514				76	09/01/2051	1.A
3140LD-ZZ-5	Fannie Mae FN BS3459 2.420% 10/01/51	09/01/2025	Paydown	XXX	21,193	21,193	21,630	21,587		(394)		(394)		21,193				345	10/01/2051	1.A
3140LE-6F-9	Fannie Mae FN BS4469 2.260% 01/01/37	09/01/2025	Paydown	XXX	15,370	15,370	15,247	15,269		101		101		15,370				234	01/01/2037	1.A
3140LF-6A-7	Fannie Mae FN BS5364 3.780% 04/01/52	09/01/2025	Paydown	XXX	4,875	4,875	4,976	4,963		(88)		(88)		4,875				124	04/01/2052	1.A
3140LF-CG-7	FNMA 2.550% 01/01/40	09/01/2025	Paydown	XXX	3,234	3,234	3,232			2		2		3,234				46	01/01/2040	1.A
3140LF-K3-7	Fannie Mae FN BS4813 2.940% 03/01/52	09/01/2025	Paydown	XXX	10,471	10,471	10,687	10,668		(197)		(197)		10,471				205	03/01/2052	1.A
3140LF-Q9-8	Fannie Mae FN BS4979 3.150% 03/01/40	09/01/2025	Paydown	XXX	2,768	2,768	2,768							2,768				29	03/01/2040	1.A
3140LF-TP-9	Fannie Mae FN BS5057 3.920% 06/01/42	09/01/2025	Paydown	XXX	8,311	8,311	8,316	8,306		5		5		8,311				220	06/01/2042	1.A
3140LG-AC-6	Fannie Mae FN BS5402 3.680% 04/01/52	09/01/2025	Paydown	XXX	8,427	8,427	8,516	8,505		(78)		(78)		8,427				207	04/01/2052	1.A
3140LG-R7-9	Fannie Mae FN BS5909 4.350% 07/01/52	09/01/2025	Paydown	XXX	3,645	3,645	3,738	3,732		(87)		(87)		3,645				107	07/01/2052	1.A
3140LG-SY-9	Fannie Mae FN BS5934 4.280% 06/01/52	09/01/2025	Paydown	XXX	2,867	2,867	2,868	2,857		10		10		2,867				82	06/01/2052	1.A
3140LG-VC-3	Fannie Mae N N 4.230% 07/01/39	09/01/2025	Paydown	XXX	3,129	3,129	2,851	2,873		256		256		3,129				89	07/01/2039	1.A
3140LG-WG-3	Fannie Mae FN BS6046 4.570% 07/01/52	09/01/2025	Paydown	XXX	1,657	1,657	1,695	1,692		(36)		(36)		1,657				51	07/01/2052	1.A
3140LH-LK-4	Fannie Mae FN BS6629 4.350% 09/01/52	09/01/2025	Paydown	XXX	11,774	11,774	11,929	11,918		(144)		(144)		11,774				344	09/01/2052	1.A
3140NU-LK-3	FNMA MF 30/15 FNMA MF 30/15 5.300% 01/	09/01/2025	Paydown	XXX	3,150	3,150	3,175	3,175		(26)		(26)		3,150				112	01/01/2054	1.A
3142AC-D2-2	Freddie Mac FR WA4820 3.850% 01/01/53	09/01/2025	Paydown	XXX	17,574	17,574	15,325	15,446		2,129		2,129		17,574				454	01/01/2053	1.A
35563C-AA-6	Freddie Mac Military Housing B FMMHR 201	09/25/2025	Paydown	XXX	196,318	196,318	222,879	219,792		(23,474)		(23,474)		196,318				5,599	11/25/2055	1.A
35563C-AJ-7	Freddie Mac Military Housing B FMMHR 201	09/25/2025	Paydown	XXX	143,908	143,908	155,883	154,301		(10,393)		(10,393)		143,908				4,086	10/25/2052	1.A
35563C-AM-0	Freddie Mac Military Housing B FMMHR 201	09/25/2025	Paydown	XXX	29,369	29,369	31,682	31,305		(1,936)		(1,936)		29,369				834	10/25/2052	1.A
35563C-AS-7	Freddie Mac Military Housing B FMMHR 201	09/25/2025	Paydown	XXX	105,208	105,208	123,250	121,104		(15,895)		(15,895)		105,208				3,235	11/25/2052	1.A
35563C-AV-0	Freddie Mac Military Housing B FMMHR 201	09/25/2025	Paydown	XXX	71,480	71,480	77,657	76,668		(5,188)		(5,188)		71,480				2,198	11/25/2052	1.A
45203L-CX-9	ILLINOIS HSG DEV AUTH IL ILSMFH 3.07 06/	09/01/2025	Paydown	XXX	6,103	6,103	6,103	6,102		1		1		6,103				126	06/01/2036	1.B FE
496444-AA-8	KINGSPORT TENN HSG & REDEV AUT TN KINMFH	09/01/2025	Paydown	XXX	9,072	9,072	9,072	9,072						9,072				222	01/01/2037	1.B FE
51766C-AA-8	LAVMFH 4.10 07/01/2039 LAVMFH 4.10 07/01	09/01/2025	Paydown	XXX	20,259	20,259	20,259	20,259						20,259				558	06/01/2039	1.B FE
610758-AA-2	MONROE CNTY NY INDL DEV AGY MF 610758AA2	09/01/2025	Paydown	XXX	8,570	8,570	8,570	8,570						8,570				276	11/01/2040	1.B FE
682906-BM-3	OWENS CORNING CA ONTMFH 3.39 04/01/2036	09/01/2025	Paydown	XXX	3,012	3,012	3,012	3,012						3,012				69	04/01/2036	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
88275L-AA-4	TX DEPT HSG & CMTY AFF POST OA TX TXSMFH	08/01/2025	Paydown	XXX	8,079	8,079	8,290	8,225		(146)		(146)		8,079				178	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)					37,342,783	37,342,783	37,617,725	37,454,560		(117,790)		(117,790)		37,342,783				1,035,632	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-	09/25/2025	Paydown	XXX	110,498	110,498	91,552	91,875		18,623		18,623		110,498				2,898	09/25/2045	1.A FM
02660T-GS-6	American Home Mortgage Investm AHM 2005-	09/25/2025	Paydown	XXX	2,457	2,457	1,954	2,040		417		417		2,457				33	11/25/2045	1.A FM
03465G-AA-4	Angel Oak Mortgage Trust AOMT 2023-2 A1	09/01/2025	Paydown	XXX	82,604	82,604	78,152	79,366		3,239		3,239		82,604				2,552	10/25/2067	1.A FE
03465G-AB-2	Angel Oak Mortgage Trust AOMT 2023-2 A2	09/01/2025	Paydown	XXX	111,820	111,820	104,767	106,538		5,281		5,281		111,820				3,454	10/25/2067	1.C FE
03465H-AC-8	Angel Oak Mortgage Trust AOMT 2021-5 A3	09/01/2025	Paydown	XXX	34,679	34,679	29,867	30,773		3,905		3,905		34,679				311	07/25/2066	1.A FM
03465J-AB-6	Angel Oak Mortgage Trust AOMT 2021-6 A2	09/01/2025	Paydown	XXX	39,276	39,276	31,028	31,997		7,279		7,279		39,276				415	09/25/2066	1.A FM
03465W-AB-7	Angel Oak Mortgage Trust AOMT 2023-1 A2	09/01/2025	Paydown	XXX	217,533	217,533	208,709	210,636		6,897		6,897		217,533				6,990	09/26/2067	1.C FE
034932-AB-9	ANGEL OAK MORTGAGE TRUST AOMT.. 5.856%	09/01/2025	Paydown	XXX	34,774	34,774	34,774	34,774						34,774				1,298	10/25/2069	1.C FM
034932-AC-7	Angel Oak Mortgage Trust 6.008% 10/25/	09/01/2025	Paydown	XXX	123,882	123,882	123,881	123,882						123,882				4,743	10/25/2069	1.F FM
06694O-AB-3	Barclays Mortgage Loan Trust BARC 2023-N	09/25/2025	Paydown	XXX	66,146	66,146	66,145	66,146						66,146				2,597	01/25/2063	1.A FE
10569U-AA-3	BRAVO Residential Funding Trus BRAVO 202	09/01/2025	Paydown	XXX	267,367	267,367	267,362	267,362		5		5		267,367				11,908	06/25/2063	1.A FE
10569Y-AB-3	BRAVO Residential Funding Trus NQM4 A2 Y	09/25/2025	Paydown	XXX	72,219	72,219	72,218	72,219						72,219				3,014	05/25/2063	1.C FE
10570N-AA-6	BRAVO Residential Funding Trus CES1 A1A	09/01/2025	Paydown	XXX	629,407	629,407	629,406	629,407						629,407				26,675	04/25/2054	1.A FE
10571J-AA-4	BRAVO RESIDENTIAL FUNDING TRUS 5.082%	09/01/2025	Paydown	XXX	80,140	80,140	80,140							80,140				339	06/25/2065	1.A FE
10571J-AD-8	BRAVO RESIDENTIAL FUNDING TRUS 5.285%	09/01/2025	Paydown	XXX	27,047	27,047	27,047							27,047				119	06/25/2065	1.C Z
10571J-AE-6	BRAVO RESIDENTIAL FUNDING TRUS 5.589%	09/01/2025	Paydown	XXX	49,086	49,086	49,085			1		1		49,086				229	06/25/2065	1.F FE
10592S-AC-5	BRAVO Residential Funding Trus SERIES 20	09/01/2025	Paydown	XXX	343,200	343,200	343,196	343,193		6		6		343,200				14,248	06/25/2064	1.F FM
10593S-AA-3	BRAVO Residential Funding Trus BRAVO 202	09/01/2025	Paydown	XXX	50,649	50,649	48,428	48,890		1,759		1,759		50,649				1,549	05/25/2062	1.A FE
12646U-AA-6	Credit Suisse Mortgage Trust CSMC 2013-I	09/01/2025	Paydown	XXX	15,137	15,137	14,267	14,836		301		301		15,137				252	03/25/2043	1.A FM
12646W-AG-9	Credit Suisse Mortgage Trust CSMC 2013-I	09/01/2025	Paydown	XXX	2,750	2,750	2,548	2,670		80		80		2,750				46	04/25/2043	1.A FM
12646W-AH-7	Credit Suisse Mortgage Trust CSMC 2013-I	09/01/2025	Paydown	XXX	10,372	10,372	9,798	10,161		210		210		10,372				206	04/25/2043	1.A FM
126685-AF-3	Countrywide Home Equity Loan T CWHEL 200	09/15/2025	Paydown	XXX	3,962	3,962	3,189	3,808		154		154		3,962				121	11/15/2035	1.A FM
161546-HU-3	Chase Funding Mortgage Loan As CFAB 2004	09/01/2025	Paydown	XXX	9,014	9,014	8,383	8,797		218		218		9,014				291	11/25/2033	1.A FM
19688L-AC-6	COLT Funding LLC COLT 2022-5 A3 4.550%	09/01/2025	Paydown	XXX	266,230	266,230	261,185	261,629		4,600		4,600		266,230				7,790	03/25/2067	1.F FE
22757C-AA-0	Cross Mortgage Trust H7 A1 Y Y 5.585%	09/01/2025	Paydown	XXX	390,996	390,996	390,763	390,797		200		200		390,996				14,715	11/25/2069	1.A FM
22757C-AD-4	Cross Mortgage Trust H7 A2 Y Y 5.818%	09/01/2025	Paydown	XXX	408,113	408,113	408,108	408,113						408,113				16,000	11/25/2069	1.A FM

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
22757C-AE-2	Cross Mortgage Trust H7 A3 Y Y 5.970%	09/01/2025	Paydown	XXX	212,963	212,963	212,960	212,974		(11)		(11)		212,963				8,567	11/25/2069	1.F FM
22757H-AC-5	Cross Mortgage Trust SERIES 2024-H5 CLAS	09/01/2025	Paydown	XXX	250,217	250,217	250,214	250,287		(70)		(70)		250,217				10,234	08/26/2069	1.F FM
251513-BB-2	Deutsche Alt-A Securities INC DBALT 2006	09/01/2025	Paydown	XXX	5,571	5,571	5,258	5,258						5,258		313	313	180	10/25/2036	1.A FM
3137H6-L2-9	Freddie Mac OT FEDMFH 3.15 10/15/2036	09/15/2025	Call 100.0000	XXX	40,000	40,000	40,798	40,671		(30)		(30)		40,640		(640)	(640)	853	10/15/2036	1.B FE
31684D-AB-5	FIGRE Trust HE6 B Y Y 5.874% 12/25/54	09/01/2025	Paydown	XXX	146,038	146,038	146,035	146,035		2		2		146,038				5,693	12/25/2054	1.D FE
31684D-AC-3	FIGRE Trust HE6 C Y Y 5.974% 12/25/54	09/01/2025	Paydown	XXX	82,755	82,755	82,753	82,753		1		1		82,755				3,281	12/25/2054	1.G FE
31684F-AA-2	FIGRE Trust HE5 A N Y 5.440% 10/25/54	09/25/2025	Paydown	XXX	2,367,482	2,367,482	2,366,466	2,366,844		637		637		2,367,482				86,359	10/25/2054	1.A FE
31684F-AB-0	FIGRE Trust HE5 B N Y 5.590% 10/25/54	09/25/2025	Paydown	XXX	150,869	150,869	150,669	150,684		185		185		150,869				5,655	10/25/2054	1.D FE
31684F-AC-8	FIGRE Trust HE5 C N Y 5.700% 10/25/54	09/25/2025	Paydown	XXX	116,053	116,053	115,894	115,896		157		157		116,053				4,436	10/25/2054	1.G FE
31684G-AC-6	FIGRE Trust HE3 C Y Y 6.229% 07/25/54	09/25/2025	Paydown	XXX	15,162	15,162	15,219	15,205		(43)		(43)		15,162				626	07/25/2054	1.G FE
316927-AA-0	FIGRE Trust SERIES 2024-HE2 CLASS A 144A	09/25/2025	Paydown	XXX	46,603	46,603	47,098	47,084		(481)		(481)		46,603				1,985	05/25/2054	1.A FE
34074M-5Z-0	FLORIDA ST HSG FIN CORP REVENU N Y N 5	07/01/2025	Call 100.0000	XXX	5,000	5,000	4,971	4,972						4,973		28	28	310	07/01/2044	1.A FE
34074M-6B-2	FLORIDA HSG FIN CORP FLSHSG 5.948% 07/	07/01/2025	Call 100.0000	XXX	70,000	70,000	70,000	70,000						70,000				4,395	07/01/2054	1.A FE
36168W-AB-7	GCAT GCAT 2022-NQM5 A2 5.710% 08/25/67	09/01/2025	Paydown	XXX	458,815	458,815	439,304	443,790		15,024		15,024		458,815				17,909	08/25/2067	1.B FM
36169D-AA-0	GCAT GCAT 2023-NQM2 A1 5.837% 11/25/67	09/01/2025	Paydown	XXX	276,284	276,284	273,176	273,523		2,761		2,761		276,284				10,599	11/25/2067	1.A FM
36169D-AB-8	GCAT GCAT 2023-NQM2 A2 6.243% 11/25/67	09/01/2025	Paydown	XXX	38,054	38,054	38,054	38,200		(146)		(146)		38,054				1,561	11/25/2067	1.A FM
36171F-AA-1	GCAT GCAT 2023-NQM4 A1 4.250% 05/25/67	09/01/2025	Paydown	XXX	752,143	752,143	687,705	689,583		62,560		62,560		752,143				21,487	05/25/2067	1.A FM
36171F-AB-9	GCAT GCAT 2023-NQM4 A2 4.250% 05/25/67	09/01/2025	Paydown	XXX	37,577	37,577	33,885	33,992		3,585		3,585		37,577				1,073	05/25/2067	1.C FM
36171F-AC-7	GCAT GCAT 2023-NQM4 A3 4.250% 05/25/67	09/01/2025	Paydown	XXX	37,577	37,577	33,124	33,251		4,326		4,326		37,577				1,073	05/25/2067	1.F FM
36249B-AD-2	GSAA Home Equity Trust GSAA 2007-7 A4	09/25/2025	Paydown	XXX	85,302	85,302	74,037	86,785		(1,484)		(1,484)		85,302				1,698	07/25/2037	1.A FM
36274T-AA-7	GS MORTGAGE BACKED SECURITIES 5.137% 1	09/01/2025	Paydown	XXX	235,776	235,776	235,774			3		3		235,776				1,009	11/25/2065	1.A FE
36274T-AC-3	GS MORTGAGE BACKED SECURITIES 5.492% 1	09/01/2025	Paydown	XXX	56,793	56,793	56,792			1		1		56,793				260	11/25/2065	1.F FE
36831C-AB-8	GCAT SERIES 2024-NQM2 CLASS A2 144A 6	09/01/2025	Paydown	XXX	194,152	194,152	194,150	194,152						194,152				8,443	06/25/2059	1.C FM
437920-AC-5	HOMES TRUST AFC2 A1 Y Y 5.576% 10/25/5	09/01/2025	Paydown	XXX	277,553	277,553	277,548	277,548		5		5		277,553				10,108	10/25/2059	1.A FE
437920-AD-3	HOMES TRUST AFC2 A2 Y Y 5.830% 10/25/5	09/01/2025	Paydown	XXX	60,867	60,867	60,866	60,867						60,867				2,318	10/25/2059	1.C FE
437920-AE-1	HOMES TRUST AFC2 A3 Y Y 5.982% 10/25/5	09/01/2025	Paydown	XXX	115,063	115,063	115,062	115,063						115,063				4,496	10/25/2059	1.F FE
45129Y-3V-6	IDAHO HOUSING AND FINANCE ASSO 45129Y3V6	09/01/2025	Call 100.0000	XXX	400,000	400,000	399,591	399,608		12		12		399,620		380	380	24,804	07/01/2038	1.B FE
45129Y-3W-4	IDAHO HOUSING AND FINANCE ASSO 45129Y3W4	09/01/2025	Call 100.0000	XXX	240,000	240,000	239,102	239,131		16		16		239,146		854	854	15,329	07/01/2043	1.B FE
45129Y-4D-5	IDAHO HOUSING AND FINANCE ASSO IDSSFH 6	09/01/2025	Call 100.0000	XXX	135,000	135,000	135,000	135,000						135,000				8,778	01/01/2054	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
45129Y-5P-7	IDAHO HOUSING AND FINANCE ASSO IDGEN 5	09/01/2025	Call 100.0000	XXX	245,000	245,000	245,000	245,000						245,000				14,792	07/01/2049	1.B FE
45129Y-6Q-4	IDAHO HOUSING AND FINANCE ASSO IDSSFH	09/01/2025	Call 100.0000	XXX	320,000	320,000	320,000	320,000						320,000				11,835	07/01/2039	1.B FE
45129Y-6R-2	IDAHO HOUSING AND FINANCE ASSO IDSSFH	09/01/2025	Call 100.0000	XXX	670,000	670,000	670,000	670,000						670,000				26,648	07/01/2044	1.B FE
45129Y-6S-0	IDAHO HOUSING AND FINANCE ASSO IDSSFH	09/01/2025	Call 100.0000	XXX	850,000	850,000	850,000	850,000						850,000				34,175	07/01/2049	1.B FE
45129Y-6T-8	IDAHO HOUSING AND FINANCE ASSO IDSSFH	09/01/2025	Call 100.0000	XXX	1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				48,724	07/01/2055	1.B FE
45203M-XE-6	IL HOUSING DEV AUTH 2024B ILHDV 5.884%	07/01/2025	Call 100.0000	XXX	25,000	25,000	25,000	25,000						25,000				1,103	10/01/2049	1.A FE
45203M-XF-3	IL HOUSING DEV AUTH 2024B ILHDV 5.914%	07/01/2025	Call 100.0000	XXX	20,000	20,000	20,000	20,000						20,000				887	04/01/2054	1.A FE
45203M-YE-5	ILLINOIS ST HSG DEV AUTH REVEN 6.051%	07/01/2025	Call 100.0000	XXX	160,000	160,000	159,787	159,787						159,787		213	213	7,261	10/01/2044	1.A FE
45203M-YF-2	ILLINOIS ST HSG DEV AUTH REVEN SERIES D	07/01/2025	Call 100.0000	XXX	425,000	425,000	425,000	425,000						425,000				19,447	10/01/2049	1.A FE
45203M-YG-0	ILLINOIS ST HSG DEV AUTH REVEN SERIES D	07/01/2025	Call 100.0000	XXX	45,000	45,000	45,000	45,000						45,000				2,076	10/01/2054	1.A FE
45276K-AA-5	Imperial Fund LLC IMPRL 2022-NQM3 A1 4	09/01/2025	Paydown	XXX	22,356	22,356	22,356	22,490		(134)		(134)		22,356				633	05/25/2067	1.A FM
45669W-AC-0	IndyMac INDX Mortgage Loan Tru INDX 2007	09/25/2025	Paydown	XXX	134,286	134,286	114,967	112,578		21,708		21,708		134,286				2,739	08/25/2037	1.A FM
465976-AB-4	JP Morgan Mortgage Trust JPMMT 2022-LTV1	09/01/2025	Paydown	XXX	21,275	21,275	20,830	20,901		374		374		21,275				494	07/25/2052	1.B FM
465983-AC-8	JP Morgan Mortgage Trust NQM1 A3 Y Y 5	07/01/2025	Paydown	XXX	31,363	31,363	31,363	31,363						31,363				1,088	02/25/2064	1.G FE
465983-AC-8	JP Morgan Mortgage Trust NQM1 A3 Y Y 5	09/01/2025	Paydown	XXX	86,104	86,104	86,103	86,103		1		1		86,104				3,630	02/25/2064	1.G
46654W-BS-9	JP Morgan Mortgage Trust JPMMT 2022-1 A1	09/01/2025	Paydown	XXX	61,096	61,096	58,709	58,861		2,234		2,234		61,096				1,012	07/25/2052	1.A FM
46655G-AC-9	JP Morgan Mortgage Trust JPMMT 2022-4 A2	09/01/2025	Paydown	XXX	151,677	151,677	137,363	138,272		13,405		13,405		151,677				2,951	10/25/2052	1.A FM
46655K-AD-8	JP Morgan Mortgage Trust JPMMT 2022-6 A3	09/01/2025	Paydown	XXX	173,711	173,711	157,317	156,484		17,228		17,228		173,711				4,255	11/25/2052	1.A FM
46655N-AB-6	JP Morgan Mortgage Trust JPMMT 2022-7 1A	09/01/2025	Paydown	XXX	252,683	252,683	224,137	225,437		27,246		27,246		252,683				5,349	12/25/2052	1.A FM
46655V-BU-5	JP Morgan Mortgage Trust JPMMT 2022-8 A1	09/01/2025	Paydown	XXX	48,506	48,506	46,702	46,871		1,635		1,635		48,506				1,510	01/25/2053	1.A FM
46659A-AA-2	JP MORGAN MORTGAGE TRUST JPMMT 6.000%	09/01/2025	Paydown	XXX	91,028	91,028	90,914	90,914		114		114		91,028				3,623	04/25/2055	1.A FM
46659A-AT-1	JP Morgan Mortgage Trust 6.225% 04/25/	09/01/2025	Paydown	XXX	88,402	88,402	88,311	88,311		91		91		88,402				3,651	04/25/2055	1.B FM
46659A-AU-8	JP Morgan Mortgage Trust 6.000% 04/25/	09/01/2025	Paydown	XXX	192,069	192,069	190,989	190,994		1,076		1,076		192,069				7,645	04/25/2055	1.B FM
491309-GY-0	KENTUCKY ST HSG CORP SF MTGE N Y N 5.9	07/01/2025	Call 100.0000	XXX	50,000	50,000	48,912	48,922		8		8		48,930		1,070	1,070	3,099	01/01/2055	1.A FE
525221-EM-5	Lehman XS Trust LXS 2005-7N 1A1A 4.812	09/25/2025	Paydown	XXX	18,651	18,651	16,678	17,197		1,455		1,455		18,651				549	12/25/2035	1.A FM
550786-AS-6	LVII RESECURITIZATION TRUST LV LVII 2009	09/01/2025	Paydown	XXX	316,628	316,628	192,338	282,163						282,163		34,465	34,465	10,915	11/25/2037	1.A FM
57419T-5T-4	MD St Cmnt Dev Admin Deept Hsg MDSDEV 6	08/29/2025	Call 100.0000	XXX	100,000	100,000	100,000	100,000						100,000				6,327	09/01/2053	1.B FE
57586N-3B-5	MASSACHUSETTS ST HSG FIN AGY MA MASHSG 4	07/01/2025	Call 100.0000	XXX	5,000	5,000	5,000	5,000						5,000				135	12/01/2038	1.C FE
585494-AA-5	Mello Mortgage Capital Accepta MELLO 202	09/01/2025	Paydown	XXX	254,101	254,101	214,921	217,630		36,471		36,471		254,101				3,978	06/25/2051	1.A FM

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
59982D-AA-7	MILL CITY MORTGAGE LOAN TRUST 3.000% 0	09/02/2025	Paydown	XXX	1,912,809	1,912,809	1,736,059	1,916,249		(3,439)		(3,439)		1,912,809				43,562	08/01/2069	2.C FE
599920-AA-3	Mill City Mortgage Trust SERIES 2024-RS1	09/01/2025	Paydown	XXX	2,740,960	2,740,960	2,535,233	2,506,029		234,931		234,931		2,740,960				75,454	11/01/2069	2.C FE
64469D-VP-3	NEW HAMPSHIRE ST HSG FIN AUTH NH NHSSFH	07/01/2025	Redemption 100.0000	XXX	120,000	120,000	120,000	120,000						120,000				5,064	07/01/2029	1.B FE
64831V-AB-8	New Residential Mortgage Loan NRZT 2022-	09/01/2025	Paydown	XXX	15,224	15,224	15,025	15,236		(13)		(13)		15,224				680	11/25/2052	1.C FM
658207-3C-7	NC St Hsg Fin Agy Hmownrsp Rev NCSHSG 6	07/01/2025	Call 100.0000	XXX	50,000	50,000	50,000	50,000						50,000				3,119	01/01/2049	1.B FE
658207-5F-8	NORTH CAROLINA ST HSG FIN AGY N Y N 5	07/01/2025	Call 100.0000	XXX	10,000	10,000	10,000	10,000						10,000				565	07/01/2044	1.B FE
658207-5G-6	NORTH CAROLINA ST HSG FIN AGY N Y N 5	07/01/2025	Call 100.0000	XXX	40,000	40,000	40,000	40,000						40,000				2,302	01/01/2050	1.B FE
670843-AA-9	Onslow Bay Financial LLC OBX 2023-NQM2 A	09/01/2025	Paydown	XXX	252,384	252,384	251,872	252,809		(425)		(425)		252,384				10,492	01/25/2062	1.A FE
670843-AB-7	Onslow Bay Financial LLC OBX 2023-NQM2 A	09/01/2025	Paydown	XXX	30,289	30,289	30,256	30,366		(77)		(77)		30,289				1,340	01/25/2062	1.C FE
67117P-AA-1	Onslow Bay Financial LLC OBX 2023-NQM3 A	09/01/2025	Paydown	XXX	871,207	871,207	871,206	871,207						871,207				35,262	02/25/2063	1.A FM
67117P-AB-9	Onslow Bay Financial LLC OBX 2023-NQM3 A	09/01/2025	Paydown	XXX	241,158	241,158	241,072	241,158						241,158				10,644	02/25/2063	1.C FM
67117V-AA-8	Onslow Bay Financial LLC OBX 2023-NQM6 A	09/01/2025	Paydown	XXX	329,126	329,126	329,123	329,123		3		3		329,126				14,066	07/25/2063	1.A FM
67117V-AB-6	Onslow Bay Financial LLC OBX 2023-NQM6 A	09/01/2025	Paydown	XXX	845,955	845,955	845,946	845,946		10		10		845,955				38,118	07/25/2063	1.C FM
67118L-AA-9	Onslow Bay Financial LLC OBX 2022-NQM9 A	09/01/2025	Paydown	XXX	768,380	768,380	765,530	768,946		(565)		(565)		768,380				33,394	09/25/2062	1.A FE
67118L-AC-5	Onslow Bay Financial LLC OBX 2022-NQM9 A	09/01/2025	Paydown	XXX	80,351	80,351	78,958	79,377		974		974		80,351				3,492	09/25/2062	1.C FE
67118X-AA-3	Onslow Bay Financial LLC NQM6 A1 Y Y 6	09/01/2025	Paydown	XXX	889,256	889,256	889,247	889,247		9		9		889,256				37,889	02/25/2064	1.A FM
67118X-AB-1	Onslow Bay Financial LLC NQM6 A2 Y Y 6	09/01/2025	Paydown	XXX	177,845	177,845	177,842	177,842		2		2		177,845				7,875	02/25/2064	1.C FM
67119E-AC-0	Onslow Bay Financial LLC NQM11 A3 Y Y	09/01/2025	Paydown	XXX	185,580	185,580	185,580	185,655		(75)		(75)		185,580				7,845	06/25/2064	1.F FM
67119F-AA-1	Onslow Bay Financial LLC NQM7 A1 Y Y 6	09/01/2025	Paydown	XXX	916,752	916,752	916,748	916,752						916,752				38,901	03/25/2064	1.A FM
67119F-AB-9	Onslow Bay Financial LLC NQM7 A2 Y Y 6	09/01/2025	Paydown	XXX	113,179	113,179	113,179	113,179						113,179				4,959	03/25/2064	1.C FM
67120G-AD-0	Onslow Bay Financial LLC NQM16 A2 Y Y	09/01/2025	Paydown	XXX	118,730	118,730	118,728	118,728		2		2		118,730				4,646	10/25/2064	1.A FM
67120G-AE-8	Onslow Bay Financial LLC NQM16 A3 Y Y	09/01/2025	Paydown	XXX	169,190	169,190	169,190	169,192		(2)		(2)		169,190				6,798	10/25/2064	1.A FM
673911-AD-5	ONSLOW BAY FINANCIAL LLC OBX 2 5.863%	09/01/2025	Paydown	XXX	118,493	118,493	118,492	118,493						118,493				4,746	11/25/2064	1.C FM
673911-AE-3	ONSLOW BAY FINANCIAL LLC OBX 2 6.015%	09/01/2025	Paydown	XXX	231,062	231,062	231,060	231,080		(18)		(18)		231,062				9,494	11/25/2064	1.F FM
673913-AB-5	Onslow Bay Financial LLC 5.662% 10/25/	09/01/2025	Paydown	XXX	121,804	121,804	121,804	121,804						121,804				4,652	10/25/2064	1.C FM
673913-AC-3	Onslow Bay Financial LLC 5.865% 10/25/	09/01/2025	Paydown	XXX	182,707	182,707	182,707	182,707						182,707				7,229	10/25/2064	1.F FM
673919-AB-2	Onslow Bay Financial LLC NQM5 A2 Y Y 6	09/01/2025	Paydown	XXX	183,050	183,050	183,048	183,050						183,050				7,956	06/25/2063	1.C FM
673919-AL-0	Onslow Bay Financial LLC NQM5 A1A Y Y	09/01/2025	Paydown	XXX	279,781	279,781	279,776	279,781						279,781				11,888	06/25/2063	1.A FM
67448P-AC-7	Onslow Bay Financial LLC SERIES 2024-NQM	09/25/2025	Paydown	XXX	57,621	57,621	57,621	57,621						57,621				2,181	07/25/2064	1.F FM

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
67449D-AB-5	Onslow Bay Financial LLC NQM15 A2 Y Y	09/01/2025	Paydown	XXX	101,530	101,530	101,530	101,530						101,530				3,688	10/25/2064	1.A FM
67449D-AC-3	Onslow Bay Financial LLC NQM15 A3 Y Y	09/01/2025	Paydown	XXX	141,669	141,669	141,669	141,673		(3)		(3)		141,669				5,287	10/25/2064	1.A FM
67756Q-5Q-6	OHIO ST HSG FIN AGY RESIDENTIA OHSHSG 6	09/01/2025	Call 100.0000	XXX	40,000	40,000	40,000	40,000						40,000				2,435	09/01/2053	1.B FE
67756U-BC-1	OHIO ST HSG FIN AGY RESIDENTIA OHSHSG	09/01/2025	Call 100.0000	XXX	25,000	25,000	25,000	25,000						25,000				949	09/01/2049	1.B FE
67756U-BD-9	OHIO ST HSG FIN AGY RESIDENTIA OHSHSG	09/01/2025	Call 100.0000	XXX	25,000	25,000	25,000	25,000						25,000				960	09/01/2054	1.B FE
69377T-AB-2	PRKCM Trust PRKCM 2022-AFC2 A2 5.993%	09/01/2025	Paydown	XXX	141,680	141,680	141,678	142,717		(1,037)		(1,037)		141,680				5,545	08/25/2057	1.C FM
73015C-AA-1	PMT Loan Trust 6.000% 12/25/59	09/01/2025	Paydown	XXX	253,803	253,803	255,112	255,111		(1,308)		(1,308)		253,803				10,356	12/25/2059	1.A FE
73015C-BD-4	PMT Loan Trust INV2 A28 Y Y 6.000% 12/	09/01/2025	Paydown	XXX	284,785	284,785	285,185	285,183		(399)		(399)		284,785				11,620	12/25/2059	1.C FE
74938F-AW-8	Woodward Capital Management RCKT 2022-1	09/01/2025	Paydown	XXX	67,545	67,545	65,677	65,861		1,684		1,684		67,545				1,087	01/25/2052	1.A FM
74939F-AA-5	Woodward Capital Management CES4 A1A Y Y	09/01/2025	Paydown	XXX	1,024,627	1,024,627	1,024,615	1,024,615		12		12		1,024,627				42,120	06/25/2044	1.A FM
74939F-AB-3	Woodward Capital Management CES4 A1B Y Y	09/01/2025	Paydown	XXX	157,086	157,086	157,084	157,084		2		2		157,086				6,616	06/25/2044	1.A FM
75410R-AS-5	Rate Mortgage Trust RATE 2022-J1 A17 2	09/01/2025	Paydown	XXX	54,369	54,369	52,101	52,264		2,105		2,105		54,369				900	01/25/2052	1.A FM
75410R-AU-0	Rate Mortgage Trust RATE 2022-J1 A19 3	09/01/2025	Paydown	XXX	63,810	63,810	62,983	63,047		763		763		63,810				1,268	01/25/2052	1.A FM
79589V-AN-4	SALUDA GRADE ALTERNATIVE MORTG 6.106%	09/25/2025	Paydown	XXX	900,424	900,424	900,424							900,424				6,497	06/25/2055	1.A FE
79589V-AP-9	SALUDA GRADE ALTERNATIVE MORTG 6.206%	09/25/2025	Paydown	XXX	277,054	277,054	277,054							277,054				2,032	06/25/2055	1.A FE
81743C-AE-5	SEQUOIA MORTGAGE TRUST 5 A5 Y Y 6.000%	09/01/2025	Paydown	XXX	760,422	760,422	756,144	756,144		4,278		4,278		760,422				28,947	06/25/2054	1.A FM
81743C-AV-7	SEQUOIA MORTGAGE TRUST 5 A20 Y Y 6.000	09/01/2025	Paydown	XXX	84,742	84,742	83,657	83,657		1,086		1,086		84,742				3,227	06/25/2054	1.A FM
81743E-AU-5	Sequoia Mortgage Trust 6.000% 01/25/55	09/01/2025	Paydown	XXX	289,495	289,495	286,600			2,895		2,895		289,495				10,164	01/25/2055	1.A FE
81744Y-AA-4	Sequoia Mortgage Trust SEMT 2013-4 A1	09/01/2025	Paydown	XXX	4,611	4,611	4,124	4,468		143		143		4,611				70	04/25/2043	1.A FM
86359B-RC-7	STRUCTURED ASSET SECURITIES CO SASC 2004	09/01/2025	Paydown	XXX	95,439	95,439	96,393	95,350		89		89		95,439				3,619	05/25/2034	1.A FM
89183G-AB-2	Towd Point Mortgage Trust 4 A1B Y Y 4	09/01/2025	Paydown	XXX	200,942	200,942	195,709	195,757		5,185		5,185		200,942				5,968	10/27/2064	1.B FM
924922-AB-3	Verus Securitization Trust VERUS 2022-8	09/01/2025	Paydown	XXX	79,295	79,295	77,530	78,285		1,010		1,010		79,295				3,222	09/25/2067	1.B FM
92538N-AA-5	Verus Securitization Trust VERUS 2022-4	09/01/2025	Paydown	XXX	2,125,770	2,125,770	2,125,758	2,151,545		(25,775)		(25,775)		2,125,770				71,080	04/25/2067	1.A FM
92539D-AB-4	Verus Securitization Trust VERUS 2023-2	09/01/2025	Paydown	XXX	454,331	454,331	454,328	454,331						454,331				19,863	03/25/2068	1.C FM
92539G-AA-9	Verus Securitization Trust VERUS 2023-3	09/01/2025	Paydown	XXX	64,545	64,545	64,544	64,545						64,545				2,491	03/25/2068	1.A FM
92539G-AC-5	Verus Securitization Trust 3 A3 Y Y 6	09/01/2025	Paydown	XXX	8,068	8,068	8,144	8,143		(74)		(74)		8,068				354	03/25/2068	1.A FM
92539T-AA-1	Verus Securitization Trust 4 A1 Y Y 5	09/01/2025	Paydown	XXX	280,290	280,290	280,286	280,286		4		4		280,290				10,838	05/25/2068	1.A FM
92539T-AB-9	Verus Securitization Trust 4 A2 Y Y 6	09/01/2025	Paydown	XXX	448,612	448,612	448,608	448,608		4		4		448,612				18,237	05/25/2068	1.C FM
92540R-AE-4	Verus Securitization Trust 5.894% 11/2	09/01/2025	Paydown	XXX	262,802	262,802	262,799	262,799		3		3		262,802				10,510	11/25/2069	1.F FM

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
92839H-AA-4	Vista Point Securitization Tru CES1 A1 Y	09/01/2025	Paydown	XXX	618,674	618,674	620,191	620,156		(1,482)		(1,482)		618,674				27,532	05/25/2054	1.A FE
92841Y-AA-3	Vista Point Securitization Tru CES2 A1 Y	09/01/2025	Paydown	XXX	106,571	106,571	105,339	105,370		1,200		1,200		106,571				3,709	10/25/2054	1.A FE
93978U-AA-4	WASHINGTON ST HSG FIN COMM WSHFC 4.221	09/01/2025	Paydown	XXX	13,323	13,323	13,056	13,058		264		264		13,323				365	03/01/2050	1.G FE
94980G-BB-6	WELLS FARGO HOME EQUITY TRUST WFHET 2004	09/01/2025	Paydown	XXX	145,874	145,874	127,527	144,108		1,766		1,766		145,874				4,452	09/25/2034	1.A FM
1059999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					38,073,044	38,073,044	37,226,305	35,636,615		486,829		486,829		38,036,362		36,683	36,683	1,377,464	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-AC-2	BX Trust BX 2022-PSB B 7.123% 08/15/39	07/15/2025	Redemption 100.0000	XXX	2,800,000	2,800,000	2,781,369	2,786,482		13,518		13,518		2,800,000				119,997	08/15/2039	1.A FM
05606D-AS-7	BX Trust BX 2022-PSB A 6.625% 08/15/39	07/15/2025	Redemption 100.0000	XXX	6,644,709	6,644,709	6,600,543	6,612,792		31,917		31,917		6,644,709				265,276	08/15/2039	1.A FM
12433C-AC-9	BX Trust SERIES 2024-AIRC CLASS B 144A	07/15/2025	Paydown	XXX	635,247	635,247	633,659	633,770		1,478		1,478		635,247				24,200	08/15/2039	1.D FM
12433C-AE-5	BX Trust SERIES 2024-AIRC CLASS C 144A	07/15/2025	Paydown	XXX	971,859	971,859	969,430	969,602		2,257		2,257		971,859				39,595	08/15/2039	1.G FE
12515A-BH-2	CD Commercial Mortgage Trust CD 2016-CD2	08/05/2025	PERFORMANCE TRUST CAPITAL PART	XXX	10,400,000	13,000,000	13,387,117	13,085,605		(30,859)		(30,859)		13,054,746		(2,654,746)	(2,654,746)	343,184	11/10/2049	1.A FM
12515G-AG-2	CD Commercial Mortgage Trust CD 2017-CD3	08/08/2025	PERFORMANCE TRUST CAPITAL PART	XXX	6,150,000	10,000,000	10,299,412	10,071,101		(24,135)		(24,135)		10,046,967		(3,896,967)	(3,896,967)	276,667	02/10/2050	2.B FM
33767J-AA-0	Firstkey Homes Trust FKH 2020-SFR2 A 1	09/01/2025	Paydown	XXX	334,213	334,213	302,724	319,974		14,239		14,239		334,213				2,948	10/19/2037	1.A FE
33768E-AA-0	Firstkey Homes Trust FKH 2022-SFR3 A 4	09/01/2025	Paydown	XXX	40,769	40,769	39,256	40,069		700		700		40,769				1,196	07/17/2038	1.A FE
40442A-AA-7	Hospitality Investors Trust HIT 2022-HI3	09/15/2025	Paydown	XXX	6,284,627	6,284,627	6,253,145	6,262,412		22,215		22,215		6,284,627				281,705	07/15/2039	1.A FM
43730N-AA-4	Home Partners of America Trust HPA 2022-	09/01/2025	Paydown	XXX	15,480	15,480	14,508	14,911		568		568		15,480				416	04/17/2039	1.A FE
43730X-AB-0	Home Partners of America Trust 2.649%	09/01/2025	Paydown	XXX	13,598	13,598	13,597	13,597		1		1		13,598				228	01/17/2041	1.C FE
43730X-AC-8	Home Partners of America Trust 2.799%	09/01/2025	Paydown	XXX	10,013	10,013	9,994	9,999		14		14		10,013				177	01/17/2041	1.F FE
61765D-AX-6	Morgan Stanley Capital I Trust MSC 2015-	09/01/2025	Paydown	XXX	19,588	19,588	17,735	17,842		1,746		1,746		19,588				495	05/15/2048	1.A FM
74332Y-AA-7	Progress Residential Trust PROG 2022-SFR	09/01/2025	Paydown	XXX	68,851	68,851	64,661	65,889		2,962		2,962		68,851				1,968	06/17/2039	1.A FE
91875*-AA-9	VMC Master Finance 3 LLC VMC Master Fina	09/23/2025	Redemption 100.0000	XXX	45,623	45,623	45,394			228		228		45,623				417	12/31/2028	3.B Z
1079999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					34,434,577	40,884,577	41,432,544	40,904,045		36,849		36,849		40,986,290		(6,551,713)	(6,551,713)	1,358,469	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-AB-9	BLACKROCK DLF IX BLACKROCK DLF IX 2021-2	07/28/2025	Paydown	XXX	556,658	556,658	556,658	556,658						556,658				24,925	05/01/2035	1.A FE
09262E-AP-8	BLACKROCK DLF IX 3.000% 05/20/35	07/28/2025	Paydown	XXX	1,330,446	1,330,446	1,330,446	1,330,446						1,330,446				10,089	05/20/2035	4.B FE
15673U-AA-5	CERBERUS ONSHORE CLO LLC CERB.. CERB 25-1	07/01/2025	WELLS FARGO	XXX	5,000,000	5,000,000	5,000,000							5,000,000					07/15/2037	1.A FE
15675C-AA-3	Cerberus CERB 2023-3A A1 6.809% 09/13/	09/17/2025	Redemption 100.0000	XXX	25,250,000	25,250,000	25,123,750	25,154,906		95,094		95,094		25,250,000				1,623,652	09/13/2035	1.A FE
15675C-AC-9	Cerberus CERB 2023-3A B 7.668% 09/13/3	09/17/2025	Redemption 100.0000	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				289,789	09/13/2035	1.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
15675C-AJ-4	Cerberus CERB 2023-3A A2 6.720% 09/13/	09/17/2025	Call 100.0000	XXX	10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				619,733	09/13/2035	1.A FE
34706C-AC-3	Fortress CBO Investments Ltd FORT 2022-F	09/23/2025	Paydown	XXX	8,625,662	8,625,662	8,625,662	8,625,662						8,625,662				337,625	02/23/2039	1.A FE
40170F-AA-4	GPIM..18-1 GPIM 2018-1A A1 6.109% 01/15	07/15/2025	Redemption 100.0000	XXX	1,515,106	1,515,106	1,515,106	1,515,106						1,515,106				71,207	01/15/2031	1.A FE
42704R-AA-9	HERA..21-FL1 HERA 2021-FL1 A 5.300% 02/	07/18/2025	Paydown	XXX	617,710	617,710	595,782	608,299		9,411		9,411		617,710				19,969	02/18/2038	1.A FE
42704R-AC-5	HERA..21-FL1 HERA 2021-FL1 AS 5.550% 02	07/18/2025	Paydown	XXX	650,000	650,000	609,375	630,933		19,067		19,067		650,000				21,970	02/18/2038	1.A FE
42704R-AG-6	HERA..21-FL1 HERA 2021-FL1 C 6.200% 02/	07/18/2025	Paydown	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				37,625	02/18/2038	1.E FE
65251P-BA-0	NewStar Arlington Senior Loan NSLP 2014-	07/25/2025	Paydown	XXX	1,144,874	1,144,874	1,144,874	1,144,874						1,144,874				56,587	04/25/2031	1.A FE
69291W-AA-0	PFP LTD PFP..24-11 PFP..24-11-A 5.975% 0	09/17/2025	Paydown	XXX	711,951	711,951	710,171	710,171		1,780		1,780		711,951				27,353	09/17/2039	1.A FE
916925-AA-8	UPX HIL 2025-1 ISSUER TRUST SERIES 25-1	09/25/2025	Paydown	XXX	149,581	149,581	149,568			13		13		149,581				600	01/25/2047	1.G FE
98955R-AF-6	Owl Rock CLO Ltd OR 2019-2A ALR 6.141%	07/07/2025	Call 100.0000	XXX	3,000,000	3,000,000	2,896,500	2,936,393		17,773		17,773		2,954,166		45,834	45,834	134,095	04/20/2033	1.A FE
03290A-AA-8	Anchorage Credit Funding Ltd. 2.875% 0	09/24/2025	MIZUHO SECURITIES USA LLC	XXX	22,896,000	24,000,000	24,000,000	24,000,000						24,000,000		(1,104,000)	(1,104,000)	628,667	07/27/2039	1.A FE
03290A-AJ-9	Anchorage Credit Funding Ltd. 2.800% 0	09/24/2025	MIZUHO SECURITIES USA LLC	XXX	12,389,000	13,000,000	13,000,000	13,000,000						13,000,000		(611,000)	(611,000)	331,644	07/27/2039	1.A FE
03330E-AJ-3	Anchorage Credit Funding Ltd. 2.871% 0	09/24/2025	MIZUHO SECURITIES USA LLC	XXX	959,000	1,000,000	1,000,000	1,000,000						1,000,000		(41,000)	(41,000)	26,078	01/28/2039	1.A FE
03330P-AQ-2	Anchorage Credit Funding Ltd. 2.612% 0	08/18/2025	Call 100.0000	XXX	14,950,000	14,950,000	14,950,000	14,950,000						14,950,000				317,819	04/25/2036	1.A FE
03330P-AS-8	Anchorage Credit Funding Ltd. 3.112% 0	08/19/2025	Redemption 100.0000	XXX	3,250,000	3,250,000	3,250,000	3,250,000						3,250,000				82,317	04/25/2036	1.A FE
04019F-AE-7	ARES CLO Ltd 65A B Y Y 6.318% 07/25/34	09/10/2025	Call 100.0000	XXX	7,000,000	7,000,000	7,005,600	7,000,000						7,000,000				397,803	07/25/2034	1.C FE
12434L-AA-2	BXMT Ltd BXMT 2020-FL2 A 5.188% 02/18/	09/15/2025	Paydown	XXX	6,196	6,196	6,047	6,146		50		50		6,196				202	02/18/2038	1.A FE
14310M-BA-4	Carlyle Global Market Strategi CGMS 2014	09/22/2025	Redemption 100.0000	XXX	5,000,000	5,000,000	4,950,000	4,956,736		43,264		43,264		5,000,000				283,456	04/17/2031	1.A FE
15674P-AA-5	Cerberus CERB 2021-3A A 6.129% 07/23/3	07/15/2025	Paydown	XXX	1,000,000	1,000,000	967,000	970,577		29,423		29,423		1,000,000				47,226	07/23/2033	1.A FE
15674R-AG-8	Cerberus CERB 2021-5A C 7.179% 09/22/3	08/13/2025	Call 100.0000	XXX	2,500,000	2,500,000	2,470,000	2,477,239		2,783		2,783		2,480,023		19,977	19,977	152,239	09/22/2033	1.E FE
381743-AE-3	Golub Capital Partners CLO Ltd GOCAP 202	07/08/2025	Redemption 100.0000	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				198,660	08/05/2033	1.E FE
38174T-AE-6	Golub Capital Partners CLO Ltd GOCAP 201	09/24/2025	Redemption 100.0000	XXX	130,000,000	130,000,000	130,000,000	130,000,000						130,000,000				7,105,159	08/25/2033	1.E FE
38178G-AA-8	Golub Capital Partners CLO Ltd GOCAP 202	07/25/2025	Call 100.0000	XXX	15,000,000	15,000,000	14,381,250	14,604,855		105,269		105,269		14,710,124		289,876	289,876	713,871	08/26/2033	1.A FE
38178G-AC-4	Golub Capital Partners CLO Ltd GOCAP 202	07/25/2025	Call 100.0000	XXX	2,850,000	2,850,000	2,850,000	2,850,000						2,850,000				143,749	08/26/2033	1.C FE
38178G-AE-0	Golub Capital Partners CLO Ltd GOCAP 202	07/25/2025	Call 100.0000	XXX	3,150,000	3,150,000	3,150,000	3,150,000						3,150,000				175,847	08/26/2033	1.F FE
40171D-BG-4	Guggenheim CLO 2019-1 Ltd GUGG 2019-1A B	08/04/2025	Call 100.0000	XXX	8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				446,762	10/15/2032	1.F FE
40171D-BJ-8	Guggenheim CLO 2019-1 Ltd GUGG 2019-1A C	08/04/2025	Call 100.0000	XXX	4,100,000	4,100,000	4,100,000	4,100,000						4,100,000				267,340	10/15/2032	3.A FE
59801W-AT-3	MidOcean Credit CLO MIDO 2017-7A CR 6	07/15/2025	Paydown	XXX	102,789	102,789	94,874	98,940		3,848		3,848		102,789				5,353	07/15/2029	1.A FE
64134J-AE-3	Neuberger Berman CLO Ltd NEUB 2021-40A C	08/15/2025	Call 100.0000	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				53,944	04/15/2033	1.F 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
64134J-AG-8	Neuberger Berman CLO Ltd NEUB 2021-40A D	08/14/2025	Redemption 100.0000	XXX	1,700,000	1,700,000	1,700,000	1,700,000						1,700,000				106,013	04/15/2033	2.C FE
69380C-AC-2	PFP III PFP 2023-10 AS 7.161% 09/16/38	08/18/2025	Paydown	XXX	14,000,000	14,000,000	14,006,950	14,007,214		(7,214)		(7,214)		14,000,000				697,734	09/16/2038	1.A FE
69380C-AE-8	PFP III PFP 2023-10 B 7.568% 06/16/28	08/18/2025	Paydown	XXX	4,000,000	4,000,000	3,980,000	3,993,208		6,792		6,792		4,000,000				210,216	06/16/2028	1.D FE
69700T-AA-2	Palmer Square Credit Funding 4.640% 04	09/19/2025	Redemption 100.0000	XXX	12,617,494	12,617,494	12,617,494	12,617,494						12,617,494				535,038	04/20/2037	1.A FE
76243N-AA-4	Rialto Real Estate Fund LP RIAL 2022-FL8	07/19/2025	Paydown	XXX	2,960,228	2,960,228	2,930,625	2,942,018		18,210		18,210		2,960,228				114,673	01/19/2037	1.A FE
76243N-AE-6	Rialto Real Estate Fund LP RIAL 2022-FL8	07/19/2025	Paydown	XXX	1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				66,940	01/19/2037	1.D FE
76243N-AG-1	Rialto Real Estate Fund LP RIAL 2022-FL8	07/21/2025	Paydown	XXX	22,100,000	22,100,000	22,100,000	22,100,000						22,100,000				1,051,322	01/19/2037	1.G FE
77588J-AA-4	Romark Credit Funding Ltd. 2.625% 10/2	09/24/2025	MIZUHO SECURITIES USA LLC	XXX	9,490,000	10,000,000	10,000,000	10,000,000						10,000,000		(510,000)	(510,000)	240,625	10/25/2039	1.A FE
78485K-AA-3	Starwood Commercial Mortgage T FL3 A Y Y	09/15/2025	Paydown	XXX	109,765	109,765	108,067	108,765		1,001		1,001		109,765				4,667	11/15/2038	1.A FE
85816W-AE-4	Steele Creek CLO Ltd STCR 2014-1RA B 6	07/21/2025	Paydown	XXX	3,906,667	3,906,667	3,906,667	3,906,667						3,906,667				182,379	04/21/2031	1.A FE
1099999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)					374,089,127	376,355,127	375,282,466	370,503,307		346,564		346,564		375,999,440		(1,910,313)	(1,910,313)	17,862,962	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)																				
05368*-AA-3	AVEN HOME 2025-SL2 LLC AVEN 2025 SL2 TLA	09/15/2025	Redemption 100.0000	XXX	181,167	181,167	181,167							181,167				5,576	02/19/2055	1.F PL
05368*-AB-1	AVEN HOME 2025-SL2 LLC AVEN 2025 SL2 TLB	09/15/2025	Redemption 100.0000	XXX	18,540	18,540	18,540							18,540				619	02/19/2055	2.C PL
05368*-AC-9	AVEN HOME 2025-SL2 LLC AVEN 2025 SL2 TLC	09/15/2025	Redemption 100.0000	XXX	19,874	19,874	19,874							19,874				773	03/15/2055	3.C PL
05551C-AA-3	BIB CENTRAL AMERICAN CARD RECE BIBCARD 2	07/07/2025	Paydown	XXX	2,048,701	2,048,701	2,048,701	2,048,701						2,048,701				53,778	01/07/2030	1.G FE
40485*-AA-8	HARBOURVEST STRUCTURED SOLUTIO PROJECT P	09/22/2025	Paydown	XXX	225,946	225,946	225,946	225,946						225,946				8,476	09/15/2026	1.G PL
40485*-AA-8	HARBOURVEST STRUCTURED SOLUTIO PROJECT P	09/30/2025	Redemption 100.0000	XXX	1,976,403	1,976,403	1,976,403	1,976,403						1,976,403				104,587	09/15/2026	1.G PL
000000-00-0	HARBOURVEST STRUCTURED SOLUTIO PROJECT P	09/19/2025	Call 100.0000	XXX	1,799,902	1,799,902	1,775,343	1,585,133					190,210	1,799,902	24,559		24,559	66,608	09/15/2026	1.G PL
46590U-AA-0	J.G. Wentworth XLII LLC 3.960% 10/15/7	09/15/2025	Paydown	XXX	419,688	419,688	419,467	419,647		41		41		419,688				11,131	10/15/2075	1.A FE
46590U-AB-8	J.G. Wentworth XLII LLC 4.700% 10/15/7	09/15/2025	Paydown	XXX	55,773	55,773	55,655	61,714		(5,941)		(5,941)		55,773				1,756	10/15/2077	2.A FE
46616P-AA-1	321 Henderson Receivables LLC 4.700% 1	09/15/2025	Paydown	XXX	195,776	195,776	195,725	195,614		162		162		195,776				6,295	10/15/2056	1.A FE
46616P-AB-9	321 Henderson Receivables LLC 7.490% 1	09/15/2025	Paydown	XXX	42,302	42,302	42,289	42,338		(36)		(36)		42,302				2,167	10/15/2058	1.G FE
46616Q-AA-9	321 Henderson Receivables LLC 4.940% 0	09/15/2025	Paydown	XXX	338,140	338,140	337,947	338,169		(30)		(30)		338,140				11,209	09/15/2056	1.A FE
46616Q-AB-7	321 Henderson Receivables LLC 8.350% 0	09/15/2025	Paydown	XXX	58,450	58,450	58,448	58,275		175		175		58,450				3,275	09/15/2058	2.B FE
46616V-AA-8	321 Henderson Receivables LLC 4.210% 0	09/15/2025	Paydown	XXX	94,788	94,788	98,084	98,133		(3,345)		(3,345)		94,788				2,639	02/15/2065	1.A FE
46616V-AB-6	321 Henderson Receivables LLC 7.140% 0	09/15/2025	Paydown	XXX	14,470	14,470	14,467	14,482		(12)		(12)		14,470				683	02/15/2067	2.B FE
46617A-AA-3	321 Henderson Receivables LLC 3.220% 0	09/26/2025	@CR0	XXX	1,531,341	1,679,332	1,621,617	1,617,941		2,692		2,692		1,620,633		(89,292)	(89,292)	43,109	09/15/2065	1.A FE
46617A-AA-3	321 Henderson Receivables LLC 3.220% 0	09/15/2025	Paydown	XXX	63,297	63,297	61,127	60,984		2,313		2,313		63,297				1,372	09/15/2065	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
46617J-AA-4	321 Henderson Receivables LLC 4.210% 0	09/15/2025	Paydown	XXX	87,308	87,308	87,288	86,414		894		894		87,308				2,367	03/15/2062	1.A FE
46617T-AA-2	321 Henderson Receivables LLC 3.960% 0	09/15/2025	Paydown	XXX	188,069	188,069	187,963	188,296		(227)		(227)		188,069				5,033	03/15/2063	1.A FE
46617T-AB-0	321 Henderson Receivables LLC 4.940% 0	09/15/2025	Paydown	XXX	20,698	20,698	20,682	20,697		2		2		20,698				691	03/15/2065	2.A FE
46618H-AA-7	321 Henderson Receivables LLC 3.500% 0	09/15/2025	Paydown	XXX	22,202	22,202	21,494	21,599		603		603		22,202				515	06/15/2077	1.A FE
46618H-AB-5	321 Henderson Receivables LLC 4.400% 0	09/15/2025	Paydown	XXX	14,309	14,309	14,306	14,313		(3)		(3)		14,309				417	06/15/2079	2.C FE
46618L-AB-6	321 Henderson Receivables LLC 4.250% 0	09/15/2025	Paydown	XXX	25,263	25,263	25,242	25,255		8		8		25,263				748	09/15/2074	2.B FE
46619R-AA-4	321 Henderson Receivables LLC 3.870% 0	09/15/2025	Paydown	XXX	160,609	160,609	158,995	159,163		1,446		1,446		160,609				4,179	03/15/2058	1.A FE
46619R-AB-2	321 Henderson Receivables LLC 4.830% 0	09/15/2025	Paydown	XXX	27,071	27,071	27,071	27,082		(10)		(10)		27,071				879	03/15/2060	2.B FE
46619X-AA-1	321 Henderson Receivables LLC 4.080% 0	09/15/2025	Paydown	XXX	26,505	26,505	26,445	26,458		48		48		26,505				741	03/15/2070	1.A FE
46619X-AB-9	321 Henderson Receivables LLC 5.680% 0	09/15/2025	Paydown	XXX	46,165	46,165	46,155	46,172		(7)		(7)		46,165				1,797	03/15/2072	2.C FE
46620J-AA-9	321 Henderson Receivables LLC 3.990% 0	09/15/2025	Paydown	XXX	70,618	70,618	70,564	70,579		39		39		70,618				1,916	08/16/2060	1.A FE
46620J-AB-7	321 Henderson Receivables LLC 5.430% 0	09/15/2025	Paydown	XXX	35,931	35,931	37,672	42,778		(6,847)		(6,847)		35,931				1,327	08/15/2062	2.B FE
46620V-AA-2	J.G. Wentworth XXXIX LLC 3.530% 09/15/	09/15/2025	Paydown	XXX	146,914	146,914	146,847	146,823		90		90		146,914				3,474	09/15/2072	1.A FE
46620V-AB-0	J.G. Wentworth XXXIX LLC 5.090% 09/17/	09/15/2025	Paydown	XXX	19,842	19,842	19,831	19,849		(7)		(7)		19,842				677	09/17/2074	2.C FE
46650X-AB-9	J.G. Wentworth XLIII LLC 4.510% 08/15/	09/15/2025	Paydown	XXX	25,518	25,518	25,498	25,519		(1)		(1)		25,518				764	08/15/2073	2.A FE
46651T-AA-9	J.G. Wentworth XLI LLC 3.740% 10/15/72	09/15/2025	Paydown	XXX	45,160	45,160	51,750	51,049		(5,889)		(5,889)		45,160				1,159	10/15/2072	1.A FE
46665R-AA-7	321 Henderson Receivables LLC 3.250% 0	09/15/2025	Paydown	XXX	154,189	154,189	154,189	154,189						154,189				3,431	01/01/2064	1.F FE
48285*-AC-9	KCLF Note Issuer I SPV LLC KCLF Note Iss	07/10/2025	Tax Free Exchange	XXX	14,100,819	14,100,819	14,100,819	14,100,819						14,100,819				504,862	01/17/2033	1.C PL
67121*-AA-1	ORDL Funding I LLC ORDL Funding I LLC	08/11/2025	Redemption 100.0000	XXX	11,151,005	11,151,005	11,139,541			11,464		11,464		11,151,005				397,287	06/20/2034	1.C FE
68840#-AA-5	OSPREY FUNDING I GREENSKY1-A 5/2028	08/01/2025	ABF	XXX	4,174,948	4,174,948	4,174,948							4,174,948					08/18/2050	1.D PL
68840#-AB-3	OSPREY FUNDING I GREENSKY1-B 5/2028	08/01/2025	ABF	XXX	709,871	709,871	709,871							709,871					08/18/2050	1.G PL
68840#-AC-1	OSPREY FUNDING I GREENSKY1-C 5/2028	08/01/2025	ABF	XXX	330,149	330,149	330,149							330,149					08/18/2050	2.C PL
68840#-AD-9	OSPREY FUNDING I GREENSKY1-D 5/2028	08/01/2025	ABF	XXX	528,351	528,351	528,351							528,351					08/18/2050	3.C PL
68840#-AD-9	OSPREY FUNDING I GREENSKY1-D 5/2028	08/19/2025	Redemption 100.0000	XXX	22,048	22,048	22,048							22,048				323	08/18/2050	3.C
68840#-AD-9	OSPREY FUNDING I GREENSKY1-D 5/2028	09/18/2025	Redemption 100.0000	XXX	49,731	49,731	49,731							49,731				603	08/18/2050	3.C PL
68840#-AE-7	OSPREY FUNDING I GREENSKY1-E 5/2028	08/01/2025	ABF	XXX	486,689	486,689	486,689							486,689					08/18/2050	4.B PL
68840#-AE-7	OSPREY FUNDING I GREENSKY1-E 5/2028	08/19/2025	Redemption 100.0000	XXX	14,473	14,473	14,473							14,473				259	08/18/2050	4.B
68840#-AE-7	OSPREY FUNDING I GREENSKY1-E 5/2028	09/18/2025	Redemption 100.0000	XXX	32,645	32,645	32,645							32,645				484	08/18/2050	4.B PL
693342-AD-9	PCG 2022-A A2 PCG 2022-A A4 4.451% 12/	09/24/2025	CIBC OPPENHEIMER CORP	XXX	1,772,840	2,000,000	1,999,937	1,999,820		(45)		(45)		1,999,775		(226,935)	(226,935)	72,700	12/01/2047	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
81758F-AA-8	Service Experts Issuer 1A A Y Y 6.390%	09/20/2025	Paydown	XXX	206,534	206,534	206,518	206,554		(20)		(20)		206,534				8,815	11/20/2035	1.G FE
869509-9A-9	SUTTONPARK STRUC 5.14 15NOV52 SUTTONPARK	09/15/2025	Paydown	XXX	29,386	29,386	28,381	28,621		765		765		29,386				932	11/15/2052	1.F FE
88576N-AP-3	321 Henderson Receivables LLC 6.150% 1	09/15/2025	Paydown	XXX	20,284	20,284	20,944	20,811		(528)		(528)		20,284				851	10/15/2048	1.B FE
88576R-AA-7	321 Henderson Receivables LLC 6.190% 0	09/15/2025	Paydown	XXX	197,102	197,102	197,049	197,796		(694)		(694)		197,102				8,543	01/15/2044	1.A FE
88576U-AA-0	321 HENDERSON RECEIVABLES IV L 6.270%	09/15/2025	Paydown	XXX	156,634	156,634	156,568	156,753		(118)		(118)		156,634				6,526	11/15/2037	1.A FE
88576V-AA-8	321 Henderson Receivables LLC 8.000% 0	09/15/2025	Paydown	XXX	214,492	214,492	207,278	209,939		4,553		4,553		214,492				12,027	06/15/2045	1.A FE
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL 4.080%	07/07/2025	Paydown	XXX	1,056,374	1,056,374	1,062,965	1,060,997		(4,623)		(4,623)		1,056,374				32,325	04/07/2027	1.G FE
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL 4.180%	07/07/2025	Paydown	XXX	467,370	467,370	467,370	467,370						467,370				14,652	04/07/2028	1.G FE
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD. 5.235% 04/	07/15/2025	Paydown	XXX	814,277	814,277	819,139	817,073		(2,796)		(2,796)		814,277				31,971	04/15/2026	2.B FE
470170-AD-3	JAMAICA MERCHANT VOUCHER RECEI 5.625%	07/05/2025	Paydown	XXX	527,797	527,797	527,797	527,797						527,797				22,266	01/05/2027	2.C FE
1119999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					47,264,748	47,639,899	47,556,003	29,664,065		(5,884)		(5,884)	190,210	47,580,975	24,559	(316,227)	(291,668)	1,469,594	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	09/01/2025	Paydown	XXX	2,748,573	2,748,573	2,748,573							2,748,573					04/29/2029	2.B PL
37941@-AA-0	BLACKROCK GLOBAL INFRASTRUCTUR BLACKROCK	09/15/2025	Redemption 100.0000	XXX	52,849,023	52,849,023	52,849,023	47,676,755						52,849,023				1,722,928	04/29/2029	2.B PL
37942@-AA-9	BLACKROCK GLOBAL INFRASTRUCTUR BLACKROCK	08/27/2025	Redemption 100.0000	XXX	4,168,170	4,168,170	4,168,170	2,581,303						4,168,170				86,475	05/24/2035	2.B PL
63172D-AA-9	Nassau 2019 CFO LLC 3.980% 08/15/34	08/15/2025	Paydown	XXX	231,457	231,457	231,457	231,457						231,457				6,909	08/15/2034	2.B FE
72305*-AA-9	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III	09/11/2025	Redemption 100.0000	XXX	1,768,125	1,768,125	1,768,125	1,316,057						1,768,125				51,359	08/31/2032	2.B PL
72305*-AB-7	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III	09/11/2025	Redemption 100.0000	XXX	803,689	803,689	803,689	598,370						803,689				41,741	08/31/2032	2.C FE
72306@-AA-6	PINEBRIDGE PB Private Credit IV Class A	09/04/2025	Redemption 100.0000	XXX	765	765	765							765				8	03/03/2035	1.G PL
72306@-AB-4	PINEBRIDGE PB Private Credit IV Class B	09/04/2025	Redemption 100.0000	XXX	347	347	347							347				4	03/03/2035	2.C PL
72306@-AC-2	PINEBRIDGE PB Private Credit IV Class C	09/04/2025	Redemption 100.0000	XXX	132	132	132							132				2	03/03/2035	3.C PL
1319999999 - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					62,570,281	62,570,281	62,570,281	52,403,942						62,570,281				1,909,426	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	09/25/2025	WELLS FARGO	XXX	2,936,200	2,982,640	2,925,753	2,934,241		3,155		3,155		2,937,396		(1,196)	(1,196)	104,394	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)					2,936,200	2,982,640	2,925,753	2,934,241		3,155		3,155		2,937,396		(1,196)	(1,196)	104,394	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)																				

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
00255U-AA-3	Apollo Aviation Securitization 3.351%	09/15/2025	Paydown	XXX	126,694	126,694	126,522	126,652		41		41		126,694				2,831	01/16/2040	2.A FE
12510H-AE-0	Capital Automotive Reit 3.480% 02/15/5	09/15/2025	Paydown	XXX	1,750	1,750	1,767	1,756		(6)		(6)		1,750				40	02/15/2050	1.E FE
12510H-AF-7	Capital Automotive Reit 3.810% 02/15/5	09/15/2025	Paydown	XXX	10,938	10,938	10,931	10,933		4		4		10,938				277	02/15/2050	1.E FE
12510H-AN-0	Capital Automotive Reit 2.760% 08/15/5	09/15/2025	Paydown	XXX	3,750	3,750	3,749	3,749		1		1		3,750				69	08/15/2051	1.E FE
12510H-AP-5	Capital Automotive Reit CAUTO 2022-1A A1	09/15/2025	Paydown	XXX	5,000	5,000	4,478	4,613		387		387		5,000				111	03/15/2052	1.A FE
12510H-AT-7	Capital Automotive Reit CAUTO 2023-1A A2	09/15/2025	Paydown	XXX	10,063	10,063	9,730	9,809		253		253		10,063				434	09/15/2053	1.E FE
12510H-AX-8	Capital Automotive Reit 2A A2 Y Y 5.25	09/15/2025	Paydown	XXX	53,906	53,906	52,031	52,149		1,757		1,757		53,906				1,879	05/15/2054	1.E FE
12510H-BA-7	Capital Automotive Reit 3A A2 Y Y 4.55	09/15/2025	Paydown	XXX	28,906	28,906	27,899	27,913		993		993		28,906				873	10/15/2054	1.E FE
12530M-AL-9	CF Hippolyta Issuer LLC SORT 2022-1A A1	09/15/2025	Paydown	XXX	27,119	27,119	27,117	27,116		3		3		27,119				1,142	08/15/2062	1.E FE
78475C-AA-3	SSI ABS-25-1 ISSUER LLC SSIA..25-1-A 6	07/30/2025	Paydown	XXX	20,924	20,924	20,924							20,924				122	07/25/2065	1.G FE
78475C-AB-1	SSI ABS-25-1 ISSUER LLC SSIA..25-1-B 7	07/30/2025	Paydown	XXX	19,680	19,680	19,679			1		1		19,680				145	07/25/2065	2.C FE
78487J-AA-4	SVC ABS LLC SVC 2023-1A A 5.150% 02/20	09/20/2025	Paydown	XXX	7,250	7,250	7,007	7,095		155		155		7,250				249	02/20/2053	1.A FE
78487J-AB-2	SVC ABS LLC SVC 2023-1A B 5.550% 02/20	09/20/2025	Paydown	XXX	11,281	11,281	10,584	10,828		453		453		11,281				418	02/20/2053	1.C FE
81758J-AA-0	SERVICE EXPERTS ISSUER LLC SE.. SE..25-1A-	09/20/2025	Paydown	XXX	564,211	564,211	564,077			134		134		564,211				2,024	01/20/2037	1.F FE
86190B-AB-0	STORE Master Funding LLC 2.960% 06/20/	09/20/2025	Paydown	XXX	10,250	10,250	10,245	10,246		4		4		10,250				202	06/20/2051	1.A FE
86190B-AD-6	STORE Master Funding LLC 3.700% 06/20/	09/20/2025	Paydown	XXX	1,875	1,875	1,874	1,874		1		1		1,875				46	06/20/2051	1.C FE
86212V-AA-2	STORE Master Funding LLC 3.960% 10/20/	09/20/2025	Paydown	XXX	226,822	226,822	226,701	226,819		2		2		226,822				5,990	10/20/2046	1.C FE
86212V-AB-0	STORE Master Funding LLC 4.320% 10/20/	09/20/2025	Paydown	XXX	66,251	66,251	67,376	66,611		(360)		(360)		66,251				1,908	10/20/2046	1.C FE
86212V-AE-4	STORE Master Funding LLC 4.290% 10/20/	09/26/2025	BARC	XXX	15,803,279	15,916,435	15,910,449	15,914,499		489		489		15,914,987		(111,708)	(111,708)	529,181	10/20/2048	1.A FE
86212V-AE-4	STORE Master Funding LLC 4.290% 10/20/	09/20/2025	Paydown	XXX	51,250	51,250	51,231	51,243		7		7		51,250				1,466	10/20/2048	1.A FE
86212X-AG-5	STORE Master Funding LLC 1A A2 Y Y 6.9	09/20/2025	Paydown	XXX	22,188	22,188	22,237	22,229		(41)		(41)		22,188				1,024	06/20/2053	1.C FE
86212X-AP-5	STORE Master Funding LLC 1A A4 Y Y 5.9	09/20/2025	Paydown	XXX	6,875	6,875	6,861	6,861		14		14		6,875				272	05/20/2054	1.C FE
88035K-AA-7	TENET EQUITY FUNDING TENET..24- TENET..24-	09/22/2025	Paydown	XXX	3,033	3,033	3,032	3,032		1		1		3,033				111	10/15/2054	1.C FE
75914J-AB-1	Regional 2021-1 Limited (Regio Regional	09/15/2025	Redemption 100.0000	XXX	333,136	333,136	333,136							333,136				1,707	08/15/2040	3.B Z
75914J-AC-9	Regional 2021-1 Limited (Regio Regional	09/15/2025	Redemption 100.0000	XXX	26,843	26,843	26,843							26,843				138	08/15/2040	3.B Z
1719999999 - Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Lease-Backed Securities – Full Analysis (Unaffiliated)					17,443,274	17,556,430	17,546,480	16,586,027		4,293		4,293		17,554,982		(111,708)	(111,708)	552,659	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	09/15/2025	Paydown	XXX	1,374,201	1,374,201	1,397,554	1,395,172		(20,971)		(20,971)		1,374,201				41,393	12/15/2038	2.B FE
00037U-AE-0	AASET 2018-3 Note Issuer DAC AASET 2018-	09/15/2025	Paydown	XXX	232,923	232,923	86,623	103,758		129,165		129,165		232,923				9,721	12/15/2038	4.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
00038P-AA-8	AASET 2021-1 Trust 2.950% 11/16/41	09/16/2025	Paydown	XXX	727,376	727,376	719,904	722,959		4,417		4,417		727,376				14,875	11/16/2041	1.F FE
00038R-AB-2	AASET 2019-2 Trust 4.458% 10/16/39	09/16/2025	Paydown	XXX	79,603	79,603	31,086	31,086						31,086		48,516	48,516	2,386	10/16/2039	4.A FE
008676-AA-6	AHG FUNDING 2024A AHG..24-A1 7.270% 12/	07/15/2025	Paydown	XXX	53,485	53,485	53,485	53,485						53,485				2,182	12/31/2044	1.E FE
038779-AB-0	Arbys Funding LLC 3.237% 07/30/50	09/24/2025	ROBERT W. BAIRD & CO. INCORPOR	XXX	9,172,695	9,500,000	9,500,000	9,500,000						9,500,000		(327,305)	(327,305)	277,618	07/30/2050	2.C FE
038779-AB-0	Arbys Funding LLC 3.237% 07/30/50	07/30/2025	Paydown	XXX	108,885	108,885	105,347	106,786		2,099		2,099		108,885				2,643	07/30/2050	2.C FE
07359B-AA-5	Beacon Container Finance II LL 2.250%	09/22/2025	Paydown	XXX	110,250	110,250	97,541	99,869		10,381		10,381		110,250				1,654	10/22/2046	1.F FE
12479M-AH-1	CBC INSURANCE REVENUE SECURITI 5.250%	07/15/2025	Paydown	XXX	525,756	525,756	525,756	525,755		1		1		525,756				20,702	07/15/2046	1.F FE
12563L-AN-7	CLI Funding LLC 2.080% 09/18/45	09/18/2025	Paydown	XXX	91,575	91,575	82,932	85,064		6,511		6,511		91,575				1,270	09/18/2045	1.F FE
12565K-AA-5	CLI Funding LLC CLIF 2021-1A A 1.640%	09/18/2025	Paydown	XXX	135,423	135,423	115,068	118,966		16,458		16,458		135,423				1,481	02/18/2046	1.F FE
12565K-AE-7	CLI Funding LLC 2.720% 01/18/47	09/18/2025	Paydown	XXX	42,900	42,900	36,458	37,241		5,659		5,659		42,900				778	01/18/2047	1.F FE
12807C-AA-1	CAL Funding IV Ltd CAI 2020-1A A 2.220	09/25/2025	Paydown	XXX	414,466	414,466	368,831	382,698		31,768		31,768		414,466				6,134	09/25/2045	1.F FE
14155#-AB-6	CARDINALS BALLPARK LLC 5.77 30 CARDINALS	09/30/2025	Paydown	XXX	345,388	345,388	345,388	345,388						345,388				19,929	09/30/2027	2.A
14855M-AA-6	Castlelake Aircraft Securitiza 3.967%	09/15/2025	Paydown	XXX	2,340,218	2,340,218	2,339,167	2,340,301		(83)		(83)		2,340,218				55,614	04/15/2039	2.B FE
14856C-AA-7	Castlelake Aircraft Structured 4.125%	09/15/2025	Paydown	XXX	80,646	80,646	79,570	79,853		793		793		80,646				2,384	06/15/2043	2.A FE
14856G-AA-8	Castlelake Aircraft Securitiza 3.474%	09/15/2025	Paydown	XXX	1,365,280	1,365,280	1,365,242	1,367,048		(1,768)		(1,768)		1,365,280				28,161	01/15/2046	1.F FE
14856G-AB-6	Castlelake Aircraft Securitiza 6.656%	08/15/2025	Paydown	XXX	85,973	85,973	85,970	86,001		(28)		(28)		85,973				3,352	01/15/2046	2.C FE
22101@-AA-8	CORVIAS MGMT FEE 6.25 01JAN44 CORVIAS MG	07/01/2025	Paydown	XXX	403,465	403,465	403,857	403,857		(392)		(392)		403,465				32,277	01/01/2044	1.C
233046-AF-8	DB Master Finance LLC 4.030% 11/20/47	09/24/2025	BARC	XXX	10,740,533	10,868,750	10,868,750	10,868,750						10,868,750		(128,217)	(128,217)	371,092	11/20/2047	2.B FE
233046-AF-8	DB Master Finance LLC 4.030% 11/20/47	08/20/2025	Paydown	XXX	32,125	32,125	31,944	31,987		138		138		32,125				971	11/20/2047	2.B FE
233046-AL-5	DB Master Finance LLC 4.352% 05/20/49	08/20/2025	Paydown	XXX	29,533	29,533	27,535	27,863		1,669		1,669		29,533				964	05/20/2049	2.B FE
233046-AN-1	DB Master Finance LLC DNKN 2021-1A A2I	08/20/2025	Paydown	XXX	11,625	11,625	9,783	10,627		998		998		11,625				178	11/20/2051	2.B FE
233046-AQ-4	DB Master Finance LLC DNKN 2021-1A A2II	08/20/2025	Paydown	XXX	12,615	12,615	10,814	11,152		1,463		1,463		12,615				236	11/20/2051	2.B FE
233046-AS-0	DB Master Finance LLC 2.791% 11/20/51	08/20/2025	Paydown	XXX	99,413	99,413	80,055	82,440		16,972		16,972		99,413				2,081	11/20/2051	2.B FE
25755T-AE-0	Dominos Pizza Master Issuer LL 4.474%	09/04/2025	Various	XXX	36,172,500	36,172,500	36,126,197	36,150,931		21,569		21,569		36,172,500				1,393,586	10/25/2045	2.A FE
28000X-AA-6	EdgeConneX Data Centers Issuer 4.250%	09/25/2025	Paydown	XXX	58,750	58,750	57,142	57,811		939		939		58,750				1,665	03/25/2052	2.B FE
30605Y-AB-7	Falcon Aerospace Ltd 4.581% 02/15/42	09/15/2025	Paydown	XXX	733,662	733,662	731,103	747,741		(14,079)		(14,079)		733,662				23,095	02/15/2042	1.F FE
30605Y-AD-3	Falcon Aerospace Ltd 6.300% 02/15/42	09/15/2025	Paydown	XXX	96,334	96,334	95,896	97,855		(1,521)		(1,521)		96,334				3,606	02/15/2042	1.F FE
33830J-AC-9	Five Guys Funding LLC 2.493% 07/25/51	09/25/2025	Various	XXX	6,300,980	6,895,000	6,895,000	6,895,000						6,895,000		(594,020)	(594,020)	160,481	07/25/2051	2.C FE
33830J-AC-9	Five Guys Funding LLC 2.493% 07/25/51	07/25/2025	Paydown	XXX	134,000	134,000	133,254	133,450		550		550		134,000				2,505	07/25/2051	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
33830J-AE-5	Five Guys Funding LLC GUYS 2023-1A A2	07/25/2025	Paydown	XXX	73,500	73,500	73,891	73,853		(353)		(353)		73,500				4,161	01/26/2054	2.C FE
000000-00-0	GUGGENHEIM LOAN SERV CO LLC GUGGENHEIM L	09/15/2025	Paydown	XXX	52,703	52,703	52,703	52,703						52,703				6,258	07/15/2055	1.C
40446Q-AA-8	HTAP Issuer Trust 2025-2 HTAP Issuer Tru	09/25/2025	Paydown	XXX	177,488	177,488	176,435			1,053		1,053		177,488				545	06/25/2043	3.B Z
46433@-AA-6	CLOUD HQ 2019-1 A2 CLOUD HQ 2019-1 A2	09/01/2025	Paydown	XXX	179,384	179,384	179,388	179,373		11		11		179,384				4,078	07/15/2040	1.E PL
46651N-AA-2	JOL AIR JOLAR..19-1 3.967% 04/15/44	09/15/2025	Paydown	XXX	252,875	252,875	251,034	252,299		576		576		252,875				7,102	04/15/2044	1.F FE
46651N-AA-2	JOL AIR JOLAR..19-1 3.967% 04/15/44	07/15/2025	Paydown	XXX	125,375	125,375	124,462	125,090		285		285		125,375				2,901	04/15/2044	1.G FE
476681-AA-9	Jersey Mike's Funding LLC 4.433% 02/15	08/15/2025	Paydown	XXX	14,075	14,075	13,457	13,710		365		365		14,075				468	02/15/2050	2.B FE
476681-AB-7	Jersey Mike's Funding LLC 2.891% 02/15	09/24/2025	BARC	XXX	2,897,811	2,962,500	2,962,500	2,962,500						2,962,500		(64,689)	(64,689)	73,751	02/15/2052	2.B FE
476681-AB-7	Jersey Mike's Funding LLC 2.891% 02/15	08/15/2025	Paydown	XXX	19,375	19,375	18,705	19,006		369		369		19,375				420	02/15/2052	2.B FE
55292R-AA-9	Maps LTD 2.521% 06/15/46	09/15/2025	Paydown	XXX	3,789	3,789	3,410	3,566		224		224		3,789				64	06/15/2046	1.E FE
55339T-AA-0	MN8 PORTFOLIO IV LLC MN8 6.310% 07/30/	07/01/2025	MUFG Securities America	XXX	1,184,000	1,184,000	1,184,000							1,184,000				1,245	07/30/2045	2.C Z
63943B-AA-1	Navigator Aircraft ABS LLC 2.771% 11/1	09/15/2025	Paydown	XXX	18,154	18,154	16,557	17,169		985		985		18,154				335	11/15/2046	1.F FE
63943B-AB-9	Navigator Aircraft ABS LLC 3.571% 11/1	09/15/2025	Paydown	XXX	17,046	17,046	17,046	17,031		15		15		17,046				406	11/15/2046	2.B FE
78449A-AA-0	SLAM 2021-1 LLC SLAM 2021-1A A 2.434%	09/15/2025	Paydown	XXX	283,783	283,783	243,470	256,890		26,893		26,893		283,783				4,605	06/15/2046	1.F FE
80307A-AA-7	Sapphire Aviation Finance I Li 3.228%	09/25/2025	Various	XXX	6,142,435	6,398,370	6,398,272	6,405,004		(162)		(162)		6,404,842		(262,407)	(262,407)	164,658	03/15/2040	2.A FE
80307A-AA-7	Sapphire Aviation Finance I Li 3.228%	09/15/2025	Paydown	XXX	267,156	267,156	267,152	267,433		(277)		(277)		267,156				5,749	03/15/2040	2.A FE
81761T-AA-3	ServiceMaster Brands 2.841% 01/30/51	09/25/2025	MIZUHO SECURITIES USA LLC	XXX	3,928,215	4,173,922	4,173,922	4,173,922						4,173,922		(245,707)	(245,707)	107,382	01/30/2051	2.C FE
81761T-AA-3	ServiceMaster Brands 2.841% 01/30/51	07/30/2025	Paydown	XXX	11,125	11,125	11,125	11,125						11,125				237	01/30/2051	2.C FE
81761T-AC-9	ServiceMaster Brands 3.337% 01/30/51	09/25/2025	MIZUHO SECURITIES USA LLC	XXX	829,751	937,903	937,903	937,903						937,903		(108,152)	(108,152)	28,342	01/30/2051	2.C FE
81761T-AC-9	ServiceMaster Brands 3.337% 01/30/51	07/30/2025	Paydown	XXX	61,375	61,375	61,375	61,375						61,375				1,107	01/30/2051	2.C FE
817743-AA-5	Servpro Master Issuer LLC 3.882% 10/25	07/25/2025	Paydown	XXX	17,813	17,813	16,717	17,181		631		631		17,813				519	10/25/2049	2.C FE
817743-AG-2	Servpro Master Issuer LLC 3.127% 01/25	09/24/2025	BARC	XXX	915,544	965,000	965,000	965,000						965,000		(49,456)	(49,456)	27,661	01/25/2052	2.C FE
817743-AG-2	Servpro Master Issuer LLC 3.127% 01/25	07/25/2025	Paydown	XXX	42,875	42,875	42,831	42,837		38		38		42,875				1,006	01/25/2052	2.C FE
817743-AJ-6	Servpro Master Issuer LLC SERIES 2024-1A	07/25/2025	Paydown	XXX	16,875	16,875	16,883	16,882		(7)		(7)		16,875				781	01/25/2054	2.C FE
83546D-AG-3	Sonic Capital LLC 3.845% 01/20/50	09/20/2025	Paydown	XXX	47,233	47,233	42,966	44,872		2,360		2,360		47,233				1,211	01/20/2050	2.B FE
83546D-AJ-7	Sonic Capital LLC 4.336% 01/20/50	09/20/2025	Paydown	XXX	9,735	9,735	9,230	9,325		410		410		9,735				282	01/20/2050	2.B FE
83546D-AN-8	Sonic Capital LLC 2.190% 08/20/51	09/20/2025	Paydown	XXX	14,150	14,150	12,066	12,425		1,725		1,725		14,150				207	08/20/2051	2.B FE
83546D-AQ-1	Sonic Capital LLC 2.636% 08/20/51	09/20/2025	Paydown	XXX	68,405	68,405	57,933	60,672		225	1,913	(1,688)		58,984		9,421	9,421	1,202	08/20/2051	2.B FE
85208U-AA-2	Sprite Limited 3.750% 11/15/46	09/15/2025	Paydown	XXX	3,546,597	3,546,597	3,517,127	3,531,178		15,419		15,419		3,546,597				88,179	11/15/2046	1.F FE

SCHEDULE D - PART 4

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

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									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
85572R-AA-7	START LTD STARR..18-1 4.089% 05/15/43	09/15/2025	Paydown	XXX	83,635	83,635	77,048	78,667		4,967		4,967		83,635				2,148	05/15/2043	1.F FE
85573L-AA-9	START LTD STARR..19-1 4.089% 03/15/44	09/15/2025	Paydown	XXX	33,879	33,879	32,892	33,343		536		536		33,879				998	03/15/2044	1.F FE
864300-AA-6	SUBWAY FUNDING LLC 1A A2I Y Y 6.028% 0	07/30/2025	Paydown	XXX	10,000	10,000	10,000	10,000						10,000				452	07/30/2054	2.B FE
864300-AC-2	SUBWAY FUNDING LLC 1A A2II Y Y 6.268%	07/30/2025	Paydown	XXX	23,438	23,438	23,438	23,438						23,438				1,102	07/30/2054	2.B FE
864300-AE-8	SUBWAY FUNDING LLC 1A A23 Y Y 6.505% 0	07/30/2025	Paydown	XXX	114,375	114,375	116,088	116,151		(1,776)		(1,776)		114,375				5,580	07/30/2054	2.B FE
864300-AL-2	SUBWAY FUNDING LLC 3A A23 Y Y 5.914% 0	07/30/2025	Paydown	XXX	60,000	60,000	60,000	60,000						60,000				2,661	07/30/2054	2.B FE
86772G-AA-7	Sunrun Inc. Sunrun..Romulus..1L..TL..Jul25	07/30/2025	Redemption 100.0000	XXX	79,100	79,100	80,539			(1,438)		(1,438)		79,100				1,281	01/31/2054	1.G PL
86774*-AA-1	Sunrun Inc. Sunrun..Charis..1L..TL..Jul25	07/30/2025	Redemption 100.0000	XXX	49,645	49,645	51,642			(1,997)		(1,997)		49,645				859	04/30/2059	1.G PL
87218F-A*-2	Thoma Bravo Credit Fund TBCF II TL 09/2	07/18/2025	Redemption 100.0000	XXX	1,117,929	1,117,929	1,116,531			1,397		1,397		1,117,929				15,972	09/30/2030	1.F
87248O-AE-8	TIF Funding II LLC 1.650% 02/20/46	09/20/2025	Paydown	XXX	143,438	143,438	123,400	127,747		15,691		15,691		143,438				1,578	02/20/2046	1.E FE
87342R-AC-8	Taco Bell Funding LLC 4.970% 05/25/46	09/24/2025	Redemption 100.0000	XXX	78,515,625	78,515,625	77,617,637	78,131,739		383,886		383,886		78,515,625				3,241,016	05/25/2046	2.B FE
87358A-AA-0	TACSEE 2 LIMITED CLASS A TACSEE 9.000%	09/15/2025	Paydown	XXX	120,051	120,051	120,051	120,051						120,051				6,999	01/15/2028	2.B PL
89255#-AA-9	VUMC 2018-1 LOAN VUMC 2018-1 LOAN 4.92	09/01/2025	Paydown	XXX	77,967	77,967	77,967	77,967						77,967				2,594	07/01/2048	1.F PL
89680H-AE-2	Triton Container Finance LLC TCF 2021-1A	09/20/2025	Paydown	XXX	131,325	131,325	111,180	114,539		16,786		16,786		131,325				1,628	03/20/2046	1.F FE
92212K-AB-2	Vantage Data Centers LLC VDC 2020-1A A2	09/08/2025	Call 100.0000	XXX	650,000	650,000	588,204	625,885		23,434		23,434		649,319		681	681	7,811	09/15/2045	1.G FE
94354K-AA-8	Wave USA 3.597% 09/15/44	09/15/2025	Paydown	XXX	1,023,992	1,023,992	1,013,310	1,016,776		7,216		7,216		1,023,992				23,574	09/15/2044	2.A FE
95058X-AH-1	WENDYS FUNDING LLC WEN 2019-1A A2II 4	09/15/2025	Paydown	XXX	2,512	2,512	2,331	2,360		151		151		2,512				77	06/15/2049	2.B FE
95058X-AK-4	WENDYS FUNDING LLC WEN 2021-1A A2I 2.3	09/15/2025	Paydown	XXX	7,774	7,774	6,539	6,722		1,051		1,051		7,774				138	06/15/2051	2.B FE
95058X-AL-2	WENDYS FUNDING LLC 2.775% 06/15/51	09/24/2025	BARC	XXX	1,716,531	1,914,986	1,881,689	1,890,499		2,447		2,447		1,892,946		(176,415)	(176,415)	41,332	06/15/2051	2.B FE
95058X-AL-2	WENDYS FUNDING LLC 2.775% 06/15/51	09/15/2025	Paydown	XXX	144,297	144,297	131,848	133,303		10,995		10,995		144,297				3,003	06/15/2051	2.B FE
95058X-AP-3	WENDYS FUNDING LLC 4.535% 03/15/52	09/24/2025	BARC	XXX	941,419	967,302	967,302	967,302						967,302		(25,883)	(25,883)	34,119	03/15/2052	2.B FE
95058X-AP-3	WENDYS FUNDING LLC 4.535% 03/15/52	09/15/2025	Paydown	XXX	45,697	45,697	45,357	45,389		308		308		45,697				1,554	03/15/2052	2.B FE
974153-AB-4	Wingstop Funding LLC 2.841% 12/05/50	09/24/2025	BARC	XXX	8,796,983	9,111,250	8,627,406	8,800,138		71,434		71,434		8,871,572		(74,589)	(74,589)	208,519	12/05/2050	2.B FE
974153-AD-0	Wingstop Funding LLC 3.734% 03/05/52	09/25/2025	BARC	XXX	32,645,651	33,745,000	33,745,000	33,745,000						33,745,000		(1,099,349)	(1,099,349)	1,018,531	03/05/2052	2.B FE
97770*-AB-0	WOLF ENTERTAINMENT ISSUER INC WOLFENT 20	08/20/2025	Paydown	XXX	6,483,003	6,483,003	6,483,003	6,483,003						6,483,003				242,140	05/20/2045	3.B PL
BGH18D-WW-2	NEW CARDINALS STADIUM 6.18 30J NEW CARDI	06/30/2025	Redemption 100.0000	XXX	295,500	295,500	295,500	295,500						295,500				18,262	06/30/2032	2.B PL
G8315#-AB-8	KCK LTD KCK Ltd Revolving Loan	07/10/2025	Redemption 100.0000	XXX	459,990	459,990	459,990							459,990				18,049	09/27/2027	2.B
00237@-AB-9	ASL Holdings Loan Trust 2023-1 ASL Holdi	09/29/2025	Redemption 100.0000	XXX	124,172	124,172	122,620			1,552		1,552		124,172				1,137	07/29/2030	3.B Z
30610G-AA-1	Falcon Aerospace Ltd 3.597% 09/15/39	09/15/2025	Paydown	XXX	6,187,981	6,187,981	6,178,210	6,186,366		1,615		1,615		6,187,981				153,630	09/15/2039	1.F FE

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
30610G-AA-1	Falcon Aerospace Ltd 3.597% 09/15/39	07/15/2025	Paydown	XXX	311,279	311,279	310,788	311,198		81		81		311,279				6,531	09/15/2039	2.B FE
48244X-AA-0	KDAC Aviation Finance Limited 4.212% 1	09/15/2025	Paydown	XXX	723,897	723,897	725,272	724,957		(1,060)		(1,060)		723,897				18,030	12/15/2042	4.A FE
55283L-AA-3	MAPS LTD 4.458% 03/15/44	07/15/2025	Paydown	XXX	131,482	131,482	131,315	131,696		(215)		(215)		131,482				3,419	03/15/2044	2.C
55283L-AA-3	MAPS LTD 4.458% 03/15/44	07/28/2025	Redemption 100.0000	XXX	7,199,776	7,199,776	7,190,668	7,211,524		(11,748)		(11,748)		7,199,776				198,821	03/15/2044	2.C
55283Y-AA-5	MC Ltd 2.627% 11/05/35	09/05/2025	Paydown	XXX	18,006	18,006	15,937	16,151		1,855		1,855		18,006				315	11/05/2035	1.F FE
55446M-AA-5	Mach I 3.474% 10/15/39	09/15/2025	Paydown	XXX	4,105,552	4,105,552	4,102,690	4,136,708		(31,156)		(31,156)		4,105,552				91,340	10/15/2039	2.A FE
56564R-AA-8	MAPS LTD 4.212% 05/15/43	07/15/2025	Paydown	XXX	101,945	101,945	101,431	101,743		202		202		101,945				2,505	05/15/2043	1.F FE
56564R-AA-8	MAPS LTD 4.212% 05/15/43	07/28/2025	Redemption 100.0000	XXX	1,576,333	1,576,333	1,568,389	1,573,205		3,127		3,127		1,576,333				48,061	05/15/2043	1.F FE
80306A-AA-8	SAPPHIRE AVIATION FINANCE I LI 4.250%	07/15/2025	Paydown	XXX	258,242	258,242	245,023	244,470						244,470		13,772	13,772	6,402	03/15/2040	1.F FE
83438L-AA-9	SOLRR Aircraft 2021-1 Limited 2.636% 1	09/15/2025	Paydown	XXX	6,616	6,616	6,020	6,220		396		396		6,616				112	10/15/2046	1.E FE
87404L-AA-0	TLWND 2019-1 3.967% 12/15/44	09/15/2025	Paydown	XXX	1,727,956	1,727,956	1,520,203	1,520,590						1,520,590		207,366	207,366	45,912	12/15/2044	2.A FE
88315L-AE-8	Textainer Marine Containers Li 2.730%	09/20/2025	Paydown	XXX	110,999	110,999	101,859	104,154		6,845		6,845		110,999				2,047	08/21/2045	1.F FE
88315L-AG-3	Textainer Marine Containers Li 2.100%	09/20/2025	Paydown	XXX	376,992	376,992	328,247	376,992						376,992				5,294	09/20/2045	1.F FE
88315L-AL-2	Textainer Marine Containers Li 1.680%	09/20/2025	Paydown	XXX	223,640	223,640	191,272	201,056		22,583		22,583		223,640				2,505	02/20/2046	1.F FE
88315L-AQ-1	Textainer Marine Containers Li TMCL 2021	09/20/2025	Paydown	XXX	345,597	345,597	288,814	303,864		41,733		41,733		345,597				5,138	04/20/2046	1.F FE
88315L-AS-7	Textainer Marine Containers Li TMCL 2021	09/20/2025	Paydown	XXX	499,000	499,000	423,921	432,078		66,922		66,922		499,000				6,454	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)					251,134,441	254,545,876	252,073,383	249,919,709		901,313	1,913	899,400		254,010,873		(2,876,433)	(2,876,433)	8,519,506	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)					887,700,521	900,362,703	895,922,382	857,920,881		2,137,942	1,913	2,136,029	190,210	899,430,417	24,559	(11,729,896)	(11,705,337)	34,825,572	XXX	XXX
1909999997 - Subtotals - Asset-Backed Securities - Part 4					887,700,521	900,362,703	895,922,382	857,920,881		2,137,942	1,913	2,136,029	190,210	899,430,417	24,559	(11,729,896)	(11,705,337)	34,825,572	XXX	XXX
1909999999 - Subtotals - Asset-Backed Securities					887,700,521	900,362,703	895,922,382	857,920,881		2,137,942	1,913	2,136,029	190,210	899,430,417	24,559	(11,729,896)	(11,705,337)	34,825,572	XXX	XXX
2009999999 - Subtotals - Issuer Credit Obligations and Asset-Backed Securities					3,118,432,786	3,294,275,408	3,272,803,651	3,122,702,167	199,495	2,155,155	618,146	1,736,504	190,210	3,281,740,245	24,559	(164,039,880)	(164,015,321)	137,203,493	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																				
064058-AF-7	BANK OF NEW YORK MELLON CORP BK 4 5/8 PE	09/23/2025	Hongkong and Shanghai Banking	4,100,000.000	4,069,250		4,044,250	4,002,994	41,256			41,256		4,044,250		25,000	25,000	191,732	XXX	2.A FE
064058-AJ-9	BANK OF NEW YORK MELLON CORP BK 3.7 PERP	09/23/2025	IMPERIAL CAPTIAL	2,000,000.000	1,982,500		2,000,000	1,939,160	60,840			60,840		2,000,000		(17,500)	(17,500)	56,322	XXX	2.A FE
249670-AB-6	DEPOSITORY TRUST & CLEARING CO DEPTCC 3	09/23/2025	IFCS	2,000,000.000	1,966,000		2,000,000	1,889,490	110,510			110,510		2,000,000		(34,000)	(34,000)	51,375	XXX	1.G FE
808513-BJ-3	CHARLES SCHWAB CORP SCHW 4 PERP	09/23/2025	BNP PARIBAS SECURITIES SERVICE	5,000,000.000	4,700,000		5,000,000	4,316,505	683,495			683,495		5,000,000		(300,000)	(300,000)	162,778	XXX	2.C FE
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred					12,717,750	XXX	13,044,250	12,148,149	896,101			896,101		13,044,250		(326,500)	(326,500)	462,207	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																				
04621X-30-6	ASSURANT INC ASSURANT INC 5.250% 01/15	09/24/2025	BOK Financial Securities Inc.	20,500.000	424,240		512,500	512,500						512,500		(88,260)	(88,260)	20,180	XXX	2.C FE
37959E-30-0	GLOBE LIFE INC GLOBE LIFE INC 0.000% 0	09/23/2025	BOK Financial Securities Inc.	5,000.000	86,000		125,000	125,000						125,000		(39,000)	(39,000)	3,984	XXX	2.C FE
759351-80-2	REINSURANCE GRP OF AMER REINSURANCE GROU	08/25/2025	Various	333,925.000	8,357,324		8,348,125	8,348,125						8,348,125		9,199	9,199	240,009	XXX	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
4029999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred					8,867,564	XXX	8,985,625	8,985,625						8,985,625		(118,061)	(118,061)	264,173	XXX	XXX
Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred																				
Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred																				
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4					21,585,314	XXX	22,029,875	21,133,774	896,101			896,101		22,029,875		(444,561)	(444,561)	726,380	XXX	XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks					21,585,314	XXX	22,029,875	21,133,774	896,101			896,101		22,029,875		(444,561)	(444,561)	726,380	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					21,585,314	XXX	22,029,875	21,133,774	896,101			896,101		22,029,875		(444,561)	(444,561)	726,380	XXX	XXX
6009999999 Totals					3,140,018,100	XXX	3,294,833,526	3,143,835,941	1,095,596	2,155,155	618,146	2,632,605	190,210	3,303,770,120	24,559	(164,484,441)	(164,459,882)	137,929,873	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	N/A		BAML	12/18/2024	12/18/2025	2,397		969.77621999999997	56,350			12,075		75,169			(42,263)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML	12/11/2024	12/11/2025	3,870		979.11990000000003	83,980			16,381		55,912			(62,985)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	08/28/2024	08/28/2026	824		968.47055999999998	25,440			11,551		26,544			(9,527)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	12/11/2024	12/11/2026	1,018		979.11990000000003	30,000			17,942		28,530			(11,235)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	07/17/2024	07/17/2026	920		980.38220000000001	29,250			11,596		25,619			(10,954)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	12/18/2024	12/18/2026	1,667		973.67873999999995	48,640			29,558		69,163			(18,215)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	07/31/2024	07/31/2026	2,363		966.13	68,770			28,583		65,630			(25,753)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	08/28/2024	08/28/2029	4,121		970.41528000000005	179,200			140,120		243,110			(26,806)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	05/08/2024	05/08/2029	4,010		953.21519999999998	149,340			107,666		263,554			(22,352)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	08/14/2024	08/14/2029	3,208		969.45236	131,750			102,007		187,202			(19,708)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	07/17/2024	07/17/2029	4,498		986.3	189,200			143,585		241,147			(28,302)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	05/15/2024	05/15/2029	3,341		954.00419999999997	131,200			95,091		207,599			(19,637)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	06/12/2024	06/12/2029	4,363		957.94	175,560			129,866		265,869			(26,262)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	07/31/2024	07/31/2029	4,830		968.06226000000004	200,220			153,484		267,280			(29,951)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	05/22/2024	05/22/2029	4,085		956.81	163,410			119,064		266,182			(24,458)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	05/30/2024	05/30/2029	2,006		946.14023999999995	81,890			59,993		145,365			(12,250)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	12/18/2024	12/18/2029	5,315		975.63	215,730			181,922		357,485			(32,271)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	12/11/2024	12/11/2029	5,703		979.11990000000003	240,240			201,670		315,344			(35,937)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	06/26/2024	06/26/2029	4,040		965.97	166,140			124,173		243,032			(24,853)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		BAML	12/18/2024	12/18/2025	12		41861	25,850			5,539		24,966			(19,388)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		BAML	02/20/2025	02/20/2026	11		44398		17,850		6,963		4,657			(10,887)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		BAML	04/02/2025	04/02/2026	14		41550		32,400		16,289		49,591			(16,111)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		BAML	04/02/2025	04/02/2026	28		41972		19,680		9,894		29,127			(9,786)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		BAML	12/04/2024	12/04/2025	11		44969	20,850			3,666		1			(15,638)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		BAML	03/26/2025	03/26/2026	28		42412		19,320		9,342		29,608			(9,978)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		BAML	12/04/2024	12/04/2025	11		44924	7,550			1,327		1			(5,663)				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	N/A		BAML	11/06/2024	11/06/2025	18		43161	38,960			3,853		9,802			(29,220)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		BAML	10/02/2024	10/02/2025	12		42576	17,550			48		8,592			(13,163)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		BAML	02/20/2025	02/20/2026	29		44486		18,720		7,303		9,691			(11,417)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		BAML	02/12/2025	02/12/2026	11		44324		19,950		7,344		4,516			(12,606)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		BAML	02/12/2025	02/12/2026	20		44102		15,120		5,566		10,166			(9,554)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		BAML	12/18/2024	12/18/2025	21		41607	18,270			3,915		26,589			(13,703)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		BAML	10/02/2024	10/02/2025	26		42408	16,390			45		23,301			(12,293)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		BAML	02/26/2025	02/26/2026	28		43259		18,120		7,367		23,540			(10,753)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		BAML	03/26/2025	03/26/2026	26		42582		43,670		21,115		62,376			(22,555)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		BAML	02/26/2025	02/26/2026	25		43433		45,210		18,382		31,103			(26,828)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		BAML	11/06/2024	11/06/2025	11		42987	10,350			1,024		8,110			(7,763)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A		BAML	12/12/2024	12/12/2025	98		44002	105,350			20,838		135,364			(79,013)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A		BAML	03/27/2025	03/27/2026	104		42300		90,200		43,861		119,779			(46,339)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A		BAML	03/13/2025	03/13/2026	213		19360		85,690		38,372		142,098			(47,318)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A		BAML	03/06/2025	03/06/2026	130		20654		56,420		24,180		95,795			(32,240)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BAML	11/07/2024	11/07/2025	3,300		21102	32,340			3,287					(24,255)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BAML	01/15/2025	01/15/2026	4,600		21238		43,700		12,726					(30,974)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BAML	10/10/2024	10/10/2025	3,500		20242	31,850			788					(23,888)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BAML	04/02/2025	04/02/2026	3,500		19582		40,250		20,236		174,878			(20,014)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BAML	11/13/2024	11/13/2025	5,000		21036	49,500			5,848		1			(37,125)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BAML	03/19/2025	03/19/2026	4,400		19737		46,200		21,450		49,913			(24,750)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BAML	02/27/2025	02/27/2026	4,700		20551		47,940		19,624		77,332			(28,316)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BAML	10/09/2024	10/09/2025	3,600		20269	33,480			736					(25,110)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BAML	10/31/2024	10/31/2025	3,500		19890	32,200			2,654		7,069			(24,150)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BAML	11/14/2024	11/14/2025	5,100		20897	51,510			6,226		1			(38,633)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BAML	02/13/2025	02/13/2026	4,500		22031		58,050		21,530					(36,520)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BAML	11/27/2024	11/26/2025	3,900		20744	40,170			6,214					(30,294)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BAML	03/20/2025	03/20/2026	4,400		19678		47,080		21,988		45,256			(25,092)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BAML	01/03/2025	01/02/2026	3,300		21326		43,230		11,137					(32,093)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BAML	03/05/2025	03/05/2026	4,200		20628		40,740		17,348					(23,392)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BAML	11/06/2024	11/06/2025	3,300		20781	31,350			3,101					(23,513)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BAML	10/30/2024	10/30/2025	3,500		20388	32,900			2,621		9,613			(24,675)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BAML	02/12/2025	02/12/2026	4,500		21719		56,700		20,873					(35,827)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BAML	03/27/2025	03/27/2026	4,500		19799		34,650		16,849		128,181			(17,801)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BAML	10/17/2024	10/17/2025	4,900		20190	45,570			2,003					(34,178)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BAML	03/13/2025	03/13/2026	4,700		19225		33,370		14,943		125,240			(18,427)				0/0
RAINBOW OPTION	INDEX LIAB	N/A		ML	11/14/2024	11/14/2025	1,600		0.9839999999999999	40,160			4,855		58,112			(30,120)				0/0
RAINBOW OPTION	INDEX LIAB	N/A		ML	11/07/2024	11/07/2025	1,500		1.0109999999999999	32,400			3,293		51,695			(24,300)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A		BAML	10/02/2024	10/02/2025	228		2177	31,700			87		7,426			(23,775)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A		BAML	10/09/2024	10/09/2025	227		2181	8,650			190		7,738			(6,488)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A		BAML	10/02/2024	10/02/2025	273		2215	6,960			19					(5,220)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A		BAML	10/03/2024	10/03/2025	734		2224	24,640			135		49,378			(18,480)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		BAML	02/05/2025	02/05/2026	185		3261		8,280		2,889		214			(5,391)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		BAML	02/12/2025	02/12/2026	158		3162		6,450		2,374		2,618			(4,076)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		BAML	02/12/2025	02/12/2026	158		3200		20,100		7,399		1,313			(12,701)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		BAML	02/26/2025	02/26/2026	258		3117		10,640		4,326		9,797			(6,314)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A		BAML	11/14/2024	11/14/2025	802		3266	49,140			5,940		38,391			(36,855)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A		BAML	11/07/2024	11/07/2025	701		3239	57,960			5,892		45,093			(43,470)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A		BAML	10/31/2024	10/31/2025	549		3104	40,120			3,307		55,122			(30,090)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A		BAML	10/10/2024	10/10/2025	773		3101	57,360			1,418		85,831			(43,020)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A		BAML	03/13/2025	03/13/2026	910		2887		57,200		25,614		90,245			(31,586)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A		BAML	11/21/2024	11/21/2025	852		3254	64,960			9,102		48,727			(48,720)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	10/23/2024	10/23/2025	17,084		395.21559000000002	84,480			5,106		251,636			(63,360)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	02/20/2025	02/20/2026	6,183		396.71996000000001		30,960		12,078		92,196			(18,882)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	12/18/2024	12/18/2025	17,642		388.88448	86,430			18,521		373,241			(64,823)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	01/08/2025	01/08/2026	4,752		379.93639999999999		37,440		10,183		141,966			(27,257)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	01/08/2025	01/08/2026	12,936		374.25439999999998		139,160		37,848		410,383			(101,312)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	03/13/2025	03/13/2026	17,432		383.95566000000002		148,740		66,606		456,008			(82,134)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	04/02/2025	04/02/2026	11,240		393.80876000000001		83,600		42,030		198,561			(41,570)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	04/02/2025	04/02/2026	8,175		401.63796000000002		37,120		18,662		96,789			(18,458)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	03/20/2025	03/20/2026	9,021		390.68579		64,750		30,240		181,891			(34,510)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	10/30/2024	10/30/2025	7,216		391.93049999999999	50,120			3,993		129,746			(37,590)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	10/23/2024	10/23/2025	5,177		389.80696999998	36,200			2,188		103,760			(27,150)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	03/20/2025	03/20/2026	8,506		395.7294		44,550		20,806		136,196			(23,744)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	11/07/2024	11/07/2025	18,889		386.47	162,790			16,547		441,604			(122,093)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	12/11/2024	12/11/2025	6,170		392.10192000000001	45,360			8,848		111,627			(34,020)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	12/04/2024	12/04/2025	14,682		396.78127999999998	77,520			13,630		202,699			(58,140)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	12/04/2024	12/04/2025	13,909		387.46352000000002	126,900			22,312		312,297			(95,175)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	02/20/2025	02/20/2026	5,152		390.50907999999998		38,200		14,902		103,681			(23,298)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	01/03/2025	01/02/2026	3,425		384.49428		21,450		5,526		87,250			(15,924)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	10/23/2024	10/23/2025	21,225		386.33	181,220			10,953		498,692			(135,915)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	11/07/2024	11/07/2025	15,266		395.35881000000001	77,290			7,856		225,595			(57,968)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	02/20/2025	02/20/2026	11,335		388.18		95,920		37,419		251,739			(58,501)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	12/18/2024	12/18/2025	18,169		378.63069000000002	166,290			35,634		565,042			(124,718)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	04/02/2025	04/02/2026	13,795		392.24292000000003		112,320		56,469		261,312			(55,851)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	12/11/2024	12/11/2025	10,283		398.71474999999998	50,400			9,831		126,270			(37,800)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	12/04/2024	12/04/2025	4,121		390.18119999999999	32,320			5,683		81,786			(24,240)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	01/08/2025	01/08/2026	11,880		381.07279999999997		87,750		23,866		341,781			(63,884)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	10/30/2024	10/30/2025	17,524		388.05	151,640			12,081		381,997			(113,730)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	01/15/2025	01/15/2026	12,088		386.61847999999998		70,380		20,495		283,605			(49,885)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	01/08/2025	01/08/2026	3,168		384.10320000000002		19,440		5,287		81,859			(14,153)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1	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	N/A		BAML	11/07/2024	11/07/2025	4,399		389.17529000000002	32,640			3,318		91,145			(24,480)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	03/20/2025	03/20/2026	19,847		387.19405999999998		174,790		81,633		461,055			(93,157)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	01/08/2025	01/08/2026	11,616		387.51240000000001		57,200		15,557		262,471			(41,643)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	01/15/2025	01/15/2026	14,191		376.72469999999998		146,340		42,615		468,304			(103,725)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	01/03/2025	01/02/2026	11,856		381.83735999999999		87,300		22,490		332,481			(64,810)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	03/13/2025	03/13/2026	15,091		387.79906		102,660		45,971		341,746			(56,689)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	01/08/2025	01/08/2026	10,032		390.16399999999999		41,040		11,162		201,872			(29,878)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	10/30/2024	10/30/2025	13,916		398.13929999999999	65,340			5,206		167,942			(49,005)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	01/15/2025	01/15/2026	4,730		382.05212		36,360		10,588		131,594			(25,772)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	12/11/2024	12/11/2025	23,137		389.37898999999999	198,000			38,621		477,778			(148,500)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	03/13/2025	03/13/2026	9,107		392.41113999999999		46,200		20,688		169,733			(25,512)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	12/18/2024	12/18/2025	10,533		382.42838999999998	77,600			16,629		288,375			(58,200)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BAML	01/03/2025	01/02/2026	10,275		390.56724000000003		42,900		11,052		202,805			(31,848)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BAML	01/08/2025	01/08/2027	4,488		378.8		52,020		33,110		142,411			(18,910)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BAML	12/18/2024	12/18/2026	1,580		379.39022999999997	19,080			11,595		49,306			(7,145)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BAML	02/20/2025	02/19/2027	3,864		388.18		45,000		31,277		94,444			(13,723)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BAML	08/15/2024	08/14/2026	5,231		382.34	60,600			26,388		150,628			(22,725)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BAML	10/23/2024	10/23/2026	3,624		386.33	42,840			22,742		92,670			(16,043)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BAML	03/20/2025	03/19/2027	4,640		386.80608999999998		56,340		41,326		118,930			(15,014)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BAML	04/02/2025	04/02/2027	2,555		392.24292000000003		29,000		21,800		55,561			(7,200)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BAML	12/11/2024	12/11/2026	1,800		392.10192000000001	19,320			11,555		38,052			(7,235)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BAML	08/21/2024	08/21/2026	7,261		384.47311000000002	89,320			39,698		195,448			(33,449)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BAML	05/09/2024	05/08/2026	5,101		372.46	56,430			17,046		192,570			(21,249)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BAML	12/04/2024	12/04/2026	2,576		389.01648	30,200			17,772		60,157			(11,309)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BAML	01/15/2025	01/15/2027	2,628		378.24682000000001		33,200		21,450		84,938			(11,750)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BAML	01/08/2025	01/08/2027	3,168		377.28480000000002		39,000		24,823		104,626			(14,177)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BAML	03/13/2025	03/12/2027	6,505		384.34		75,000		54,293		178,421			(20,707)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BAML	01/03/2025	12/31/2026	4,479		379.18043999999998		52,700		33,192		140,929			(19,508)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BAML	10/30/2024	10/30/2026	6,185		388.05	73,920			39,951		149,363			(27,682)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BAML	11/07/2024	11/06/2026	4,140		384.53764999999999	53,120			29,260		110,732			(19,920)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		BAML	12/11/2024	12/11/2025	7,684		419.58800000002	79,670			15,540		18,309			(59,753)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		BAML	12/11/2024	12/11/2025	37,675		434.51564999999999	168,720			32,910		4,691			(126,540)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		BAML	03/13/2025	03/12/2027	1,483		721.16351999999995		16,560		11,988		8,090			(4,572)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		BAML	03/20/2025	03/19/2027	1,302		719.86584000000005		17,680		12,969		7,603			(4,711)				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)
SP500LV8 EUROPEAN	INDEX LIAB	N/A		BAML -	02/06/2025	02/05/2027	826		707.22400000000		12,650		8,549		5,463			(4,101)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		BAML -	10/24/2024	10/23/2026	4,779		677.27808000000	120,350			63,977		43,579			(45,131)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		BAML -	10/10/2024	10/09/2026	1,838		699.74001999999	26,620			13,639		8,317			(9,983)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		BAML -	03/06/2025	03/05/2027	1,787		715.23424		27,170		19,407		10,898			(7,763)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		BAML -	04/11/2025	04/09/2027	1,848		703.00206000000		19,140		14,652		17,523			(4,488)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		BAML -	07/18/2024	07/17/2026	1,756		662.43317000000	29,500			11,711		15,122			(11,063)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		BAML -	01/30/2025	01/29/2027	1,160		699.92079999999		19,320		12,871		8,949			(6,449)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A		BAML -	01/24/2025	01/23/2026	1,956		248.23615000000		10,600		3,347		17,216			(7,253)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A		BAML -	10/03/2024	10/03/2025	2,037		243.52608000000	5,450			30		9,493			(4,088)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A		BAML -	04/11/2025	04/10/2026	3,021		289.29003		11,970		6,333		18,538			(5,637)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A		BAML -	02/21/2025	02/20/2026	1,847		267.49112000000		9,500		3,737		17,048			(5,763)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A		BAML -	12/05/2024	12/05/2025	2,471		241.88856000000	7,200			1,286		12,485			(5,400)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A		BAML -	03/27/2025	03/27/2026	1,773		279.99621000000		6,000		2,918		10,047			(3,082)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	03/05/2025	03/05/2026	138		742.10303999999		5,490		2,338		10,867			(3,152)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	12/04/2024	12/04/2025	6,147		210.42259999999	33,930			5,966		2,392			(25,448)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	04/10/2025	04/10/2026	28,936		202.88050000000		140,420		73,682		148,860			(66,738)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	12/11/2024	12/11/2025	22,017		209.13892999999	105,340			20,547		16,557			(79,005)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	10/02/2024	10/02/2025	10,529		209.56682000000	47,960			132		133,392			(35,970)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	04/02/2025	04/02/2026	24,708		210.03908000000		122,200		61,436		40,377			(60,764)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	03/05/2025	03/05/2026	18,102		208.03072		104,880		44,660		37,678			(60,220)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	02/20/2025	02/20/2026	18,211		208.45133999999		89,300		34,837		32,473			(54,463)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	01/15/2025	01/15/2026	14,631		206.0652		61,200		17,822		35,449			(43,378)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	02/26/2025	02/26/2026	24,356		209.18061		119,850		48,730		38,559			(71,120)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	01/02/2025	01/02/2026	6,338		203.06880000000		36,920		9,433		26,210			(27,487)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	12/26/2024	12/26/2025	11,616		206.61	57,120			13,495		17,710			(42,840)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	03/26/2025	03/26/2026	25,797		208.70201		130,140		62,925		52,034			(67,215)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	10/23/2024	10/23/2025	9,048		209.79	44,840			2,710		440			(33,630)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	02/12/2025	02/12/2026	8,659		210.16668000000		31,680		11,662		9,956			(20,018)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	02/05/2025	02/05/2026	22,643		206.94729000000		113,740		39,684		51,187			(74,056)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	11/26/2024	11/26/2025	11,259		213.59634	53,760			8,271		726			(40,320)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	01/10/2025	01/09/2026	11,810		202.39716000000		60,000		16,621		55,387			(43,380)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	07/31/2024	07/31/2026	7,346		203.98580999999	49,500			20,574		38,499			(18,537)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	08/28/2024	08/28/2026	5,305		207.13265999999	35,750			16,232		20,334			(13,388)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	12/04/2024	12/04/2026	946		210.63408000000	7,020			4,131		2,870			(2,629)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	04/10/2025	04/09/2027	24,031		204.10390000000		145,040		110,573		158,989			(34,467)				0/0

SCHEDULE DB - PART A - SECTION 1

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SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	07/10/2024	07/10/2026	4,497		201.15074999999999	27,000			10,444		56,909			(10,111)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	03/26/2025	03/25/2027	11,943		208.91134		81,000		60,082		51,223			(20,918)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	07/24/2024	07/24/2026	5,933		200.02525	45,720			18,564		45,866			(17,121)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	03/05/2025	03/05/2027	9,051		209.50015999999999		62,510		44,589		35,660			(17,921)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	01/02/2025	12/31/2026	7,800		205.32512		51,040		32,014		42,521			(19,026)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	10/02/2024	10/02/2026	7,179		208.94	48,900			24,551		101,204			(18,312)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	12/26/2024	12/24/2026	7,744		207.64304999999999	49,440			30,534		32,085			(18,566)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	02/26/2025	02/26/2027	8,596		208.97121999999999		59,400		41,800		35,319			(17,600)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	11/26/2024	11/25/2026	4,222		212.74366000000001	30,420			17,550		9,791			(11,408)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	01/15/2025	01/15/2027	19,021		205.04		123,240		79,624		108,167			(43,616)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	10/23/2024	10/23/2026	4,762		210.21	31,900			16,935		14,024			(11,946)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	07/17/2024	07/17/2026	6,864		202.53227999999999	50,260			19,925		41,727			(18,822)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	12/11/2024	12/11/2026	5,744		209.13892999999999	39,120			23,397		20,811			(14,650)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	09/18/2024	09/18/2026	5,290		208.14794000000001	35,310			17,050		18,654			(13,223)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	04/02/2025	04/02/2027	20,431		209.40770000000001		144,480		108,608		84,321			(35,872)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	02/20/2025	02/19/2027	10,543		208.45133999999999		71,500		49,696		45,236			(21,804)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	01/10/2025	01/08/2027	5,905		203.61642000000001		37,320		23,885		37,802			(13,435)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	03/26/2025	03/26/2026	774		262.0324		3,780		1,828		6,498			(1,952)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	11/13/2024	11/13/2025	1,161		259.44364000000002	6,870			812		10,578			(5,153)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	01/15/2025	01/15/2026	4,353		252.17464000000001		29,040		8,457		71,235			(20,583)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	12/18/2024	12/18/2025	1,581		263.56736000000001	6,120			1,311		15,373			(4,590)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	01/08/2025	01/08/2026	1,985		250.88507999999999		13,600		3,699		34,318			(9,901)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	03/26/2025	03/26/2026	1,548		258.16000000000003		10,280		4,971		17,526			(5,309)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	12/04/2024	12/04/2025	3,058		261.62	20,080			3,531		22,531			(15,060)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	11/13/2024	11/13/2025	1,548		264.87025	5,800			685		6,929			(4,350)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	02/12/2025	02/12/2026	1,951		257.00274000000002		13,000		4,786		25,220			(8,214)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	10/16/2024	10/16/2025	3,819		260.95877999999999	25,100			1,034		25,734			(18,825)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	11/20/2024	11/20/2025	2,710		257.87187	17,780			2,442		28,208			(13,335)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	02/26/2025	02/26/2026	2,316		263.51947999999999		10,620		4,318		16,262			(6,302)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	01/08/2025	01/08/2026	1,985		258.18263999999999		7,500		2,040		20,786			(5,460)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	11/20/2024	11/20/2025	3,097		264.06698999999998	12,160			1,670		15,562			(9,120)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	02/12/2025	02/12/2026	1,951		263.43423999999999		7,750		2,853		15,059			(4,897)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	12/26/2024	12/26/2025	1,975		252.89685	13,100			3,095		30,772			(9,825)				0/0

SCHEDULE DB - PART A - SECTION 1

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SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	12/04/2024	12/04/2025	1,529		268.42212000000001	5,760			1,013		4,226			(4,320)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	10/16/2024	10/16/2025	5,729		267.22806000000003	22,500			927		9,117			(16,875)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	12/18/2024	12/18/2025	1,581		254.30132	12,680			2,717		29,094			(9,510)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	01/29/2025	01/29/2026	3,140		257.35809999999998		16,720		5,512		36,629			(11,208)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	01/15/2025	01/15/2026	396		252.42732000000001		2,590		754		6,380			(1,836)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	01/29/2025	01/29/2026	1,962		261.18025		7,550		2,489		16,678			(5,061)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	12/18/2024	12/18/2026	5,138		257.90478000000002	45,500			27,650		85,690			(17,039)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	05/30/2024	05/29/2026	3,564		252.55	30,240			9,969		59,015			(11,340)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	09/11/2024	09/11/2026	3,085		259.10064	28,320			13,402		36,191			(10,605)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	03/26/2025	03/25/2027	387		257.90183999999999		3,710		2,752		5,340			(958)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	06/20/2024	06/18/2026	775		257.84190000000001	6,880			2,461		9,472			(2,584)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	10/16/2024	10/16/2026	1,528		260.43633999999997	14,640			7,631		16,417			(5,482)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	11/20/2024	11/20/2026	1,161		256.83935000000002	11,310			6,438		16,080			(4,235)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	02/26/2025	02/26/2027	386		258.86		3,660		2,576		5,013			(1,084)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	11/13/2024	11/13/2026	2,323		258.41000000000003	21,060			11,787		29,766			(7,887)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML -	01/15/2025	01/15/2027	1,187		252.42732000000001		10,950		7,075		21,034			(3,875)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	01/08/2025	01/08/2026	277		5779		39,840		10,836		15,840			(29,004)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	12/18/2024	12/18/2025	979		5865	148,200			31,757		37,240			(111,150)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	01/08/2025	01/08/2026	259		5761		39,600		10,770		16,900			(28,830)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	04/09/2025	04/09/2026	1,662		5701		246,050		128,433		221,327			(117,617)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	10/09/2024	10/09/2025	462		5858	62,910			1,383		179			(47,183)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	01/15/2025	01/15/2026	224		5807		30,680		8,934		10,761			(21,746)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	10/23/2024	10/23/2025	602		5834	87,150			5,267		7,144			(65,363)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	10/09/2024	10/09/2025	925		5794	154,980			3,406		5,534			(116,235)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	04/02/2025	04/02/2026	556		5905		87,120		43,799		21,311			(43,321)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	01/02/2025	01/02/2026	258		5785		40,500		10,348		13,485			(30,152)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	11/06/2024	11/06/2025	1,668		5804	251,230			24,847		34,833			(188,423)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	01/08/2025	01/08/2026	1,452		5790		201,600		54,831		76,058			(146,769)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	01/08/2025	01/08/2026	1,003		5784		142,100		38,648		54,931			(103,452)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	11/20/2024	11/20/2025	805		5834	120,790			16,592		16,034			(90,593)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	01/02/2025	01/02/2026	1,445		5814		205,800		52,581		59,324			(153,219)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	12/18/2024	12/18/2025	309		5882	44,100			9,450		9,946			(33,075)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML -	11/20/2024	11/20/2025	445		5834	66,820			9,179		8,870			(50,115)				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)
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML	04/02/2025	04/02/2026	2,694		5934		384,000		193,055		84,210			(190,945)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML	11/06/2024	11/06/2025	567		5816	82,170			8,127		9,957			(61,628)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML	04/09/2025	04/09/2026	332		5805		33,820		17,653		26,535			(16,167)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML	10/16/2024	10/16/2025	393		5842	57,960			2,388		870			(43,470)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML	10/23/2024	10/23/2025	1,584		5823	237,360			14,346		23,597			(178,020)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		BAML	10/16/2024	10/16/2025	1,075		5842	158,760			6,542		2,383			(119,070)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	04/02/2025	04/02/2027	808		5934		160,320		120,515		73,818			(39,805)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	07/10/2024	07/10/2026	379		5812	73,920			28,595		34,467			(27,682)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	07/24/2024	07/24/2026	711		5753	143,910			58,433		85,797			(53,892)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	07/31/2024	07/31/2026	480		5845	92,680			38,521		39,635			(34,707)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	06/05/2024	06/05/2026	628		5727	122,040			41,350		77,554			(45,702)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	05/15/2024	05/15/2026	298		5689	54,910			17,046		35,864			(20,591)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	05/22/2024	05/22/2026	509		5685	101,500			32,486		76,152			(38,063)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	04/09/2025	04/09/2027	525		5656		117,900		89,759		118,488			(28,141)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	04/02/2025	04/02/2027	488		5916		100,920		75,863		47,449			(25,057)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	08/07/2024	08/07/2026	290		5928	52,020			22,121		18,637			(19,481)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	11/06/2024	11/06/2026	516		5810	105,600			58,087		58,821			(39,546)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	07/24/2024	07/24/2026	520		5753	105,300			42,756		62,778			(39,433)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	01/02/2025	12/31/2026	241		5814		47,180		29,593		29,361			(17,587)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	07/10/2024	07/10/2026	499		5818	96,280			37,244		44,249			(36,055)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	05/22/2024	05/22/2026	842		5668	174,720			55,920		134,942			(65,520)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	07/02/2024	07/02/2026	384		5717	73,260			27,535		48,123			(27,435)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	08/07/2024	08/07/2026	871		5869	179,010			76,122		73,356			(67,037)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	01/02/2025	12/31/2026	378		5808		75,240		47,193		46,966			(28,047)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	10/23/2024	10/23/2026	482		5811	102,480			54,403		58,791			(38,377)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	05/01/2024	05/01/2026	412		5581	75,900			22,103		86,140			(28,463)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	01/15/2025	01/15/2027	259		5720		60,450		39,056		43,568			(21,394)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	08/28/2024	08/28/2026	270		5899	56,800			25,790		18,713			(21,271)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	07/31/2024	07/31/2026	669		5827	134,550			55,924		59,712			(50,387)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	04/09/2025	04/09/2027	612		5753		108,850		82,869		105,706			(25,981)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	01/08/2025	01/08/2027	640		5779		126,910		80,777		88,749			(46,133)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	10/09/2024	10/09/2026	685		5852	133,600			68,358		63,430			(50,031)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	09/18/2024	09/18/2026	788		5953	166,380			80,337		44,777			(62,307)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1	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)
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	09/11/2024	09/11/2026	620		5937	138,380			65,488		37,361			(51,821)				0/0
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	01/08/2025	01/08/2027	190		5773		38,280		24,365		26,950			(13,915)				0/0
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	07/02/2024	07/02/2026	349		5717	66,600			25,032		43,748			(24,941)				0/0
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	10/09/2024	10/09/2026	137		5770	32,080			16,414		17,377			(12,013)				0/0
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	11/20/2024	11/20/2026	257		5852	51,150			29,118		26,053			(19,155)				0/0
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	09/18/2024	09/18/2026	302		5948	64,440			31,115		17,635			(24,132)				0/0
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	05/15/2024	05/15/2026	508		5660	100,340			31,150		69,269			(37,628)				0/0
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	11/06/2024	11/06/2026	825		5804	170,880			93,996		96,167			(63,992)				0/0
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	12/18/2024	12/18/2026	137		5841	30,080			18,279		18,219			(11,265)				0/0
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	01/08/2025	01/08/2027	242		5784		47,460		30,208		32,940			(17,252)				0/0
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	11/20/2024	11/20/2026	719		5828	150,780			85,835		79,430			(56,465)				0/0
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	09/25/2024	09/25/2026	336		5960	67,800			33,388		18,926			(25,390)				0/0
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	10/16/2024	10/16/2026	512		5836	106,500			55,514		48,893			(39,883)				0/0
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	08/28/2024	08/28/2026	777		5893	165,600			75,190		55,275			(62,015)				0/0
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	05/01/2024	05/01/2026	430		5570	81,360			23,693		93,484			(30,510)				0/0
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	12/18/2024	12/18/2026	464		5871	95,040			57,754		55,699			(35,591)				0/0
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	09/11/2024	09/11/2026	737		5931	166,320			78,711		45,682			(62,284)				0/0
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	10/23/2024	10/23/2026	843		5829	172,480			91,563		96,407			(64,591)				0/0
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	10/16/2024	10/16/2026	427		5865	83,000			43,265		36,162			(31,082)				0/0
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	N/A		BAML	09/25/2024	09/25/2026	588		5960	118,650			58,430		33,120			(44,433)				0/0
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	N/A		BAML	08/28/2024	08/27/2027	845		5893	219,500			139,572		105,815			(54,825)				0/0
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	N/A		BAML	11/06/2024	11/05/2027	928		5816	226,260			158,361		152,124			(56,513)				0/0
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	N/A		BAML	09/18/2024	09/17/2027	855		5965	215,730			141,320		88,522			(53,883)				0/0
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	N/A		BAML	07/31/2024	07/30/2027	686		5827	168,000			102,522		100,974			(41,962)				0/0
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	N/A		BAML	01/08/2025	01/07/2028	398		5767		97,060		73,528		76,866			(23,532)				0/0
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	N/A		BAML	08/07/2024	08/06/2027	956		5875	236,880			146,072		132,866			(59,166)				0/0
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	N/A		BAML	05/01/2024	04/30/2027	430		5575	98,640			52,030		115,344			(24,660)				0/0
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	N/A		BAML	11/20/2024	11/19/2027	668		5840	164,580			117,299		104,847			(41,107)				0/0
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	N/A		BAML	07/02/2024	07/02/2027	453		5723	105,560			61,657		82,995			(26,342)				0/0
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	N/A		BAML	07/24/2024	07/23/2027	589		5765	142,460			86,023		102,627			(35,582)				0/0
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	N/A		BAML	05/15/2024	05/14/2027	525		5637	132,300			71,481		111,366			(33,075)				0/0
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	N/A		BAML	10/23/2024	10/22/2027	981		5829	242,250			166,450		164,257			(60,507)				0/0
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	N/A		BAML	04/09/2025	04/07/2028	630		5684		158,400		133,184		158,988			(25,216)				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)
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	N/A		BAML	07/10/2024	07/09/2027	533		5830	124,000			73,288		76,479			(30,972)				0/0
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	N/A		BAML	09/25/2024	09/24/2027	639		5936	164,540			108,840		72,803			(41,097)				0/0
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	N/A		BAML	10/16/2024	10/15/2027	563		5854	136,950			93,221		79,634			(34,206)				0/0
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	N/A		BAML	01/02/2025	12/30/2027	413		5803		99,840		75,040		72,753			(24,800)				0/0
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	N/A		BAML	10/09/2024	10/08/2027	685		5829	171,200			115,439		106,187			(42,761)				0/0
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	N/A		BAML	12/18/2024	12/17/2027	429		5859	108,750			80,294		75,159			(27,163)				0/0
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	N/A		BAML	01/08/2025	01/07/2028	415		5773		100,080		75,815		79,096			(24,265)				0/0
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	N/A		BAML	06/05/2024	06/04/2027	698		5744	160,800			89,889		123,712			(40,163)				0/0
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	N/A		BAML	05/22/2024	05/21/2027	526		5662	133,500			72,985		118,110			(33,375)				0/0
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	N/A		BAML	04/02/2025	03/31/2028	808		5934		195,840		163,409		109,227			(32,431)				0/0
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	N/A		BAML	09/11/2024	09/10/2027	804		5961	207,360			134,509		83,774			(51,793)				0/0
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	N/A		BAML	01/15/2025	01/14/2028	86		5564		30,600		23,377		26,213			(7,223)				0/0
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	N/A		BAML	01/02/2025	01/02/2029	636		5803		179,820		146,442		136,135			(33,378)				0/0
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	N/A		BAML	11/06/2024	11/06/2028	1,083		5816	301,140			233,487		219,719			(56,309)				0/0
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	N/A		BAML	07/10/2024	07/10/2028	568		5818	155,430			107,843		108,346			(29,063)				0/0
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	N/A		BAML	09/18/2024	09/18/2028	956		5965	278,730			206,757		135,731			(52,119)				0/0
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	N/A		BAML	01/08/2025	01/08/2029	467		5784		128,250		104,972		103,872			(23,278)				0/0
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	N/A		BAML	10/23/2024	10/23/2028	1,119		5829	314,600			240,906		231,337			(58,826)				0/0
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	N/A		BAML	05/01/2024	05/01/2028	609		5575	159,460			103,064		187,333			(29,837)				0/0
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	N/A		BAML	12/18/2024	12/18/2028	721		5877	203,280			163,459		148,135			(38,011)				0/0
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	N/A		BAML	10/09/2024	10/09/2028	822		5811	241,920			182,931		166,228			(45,236)				0/0
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	N/A		BAML	08/07/2024	08/07/2028	1,212		5863	352,160			251,095		224,677			(65,849)				0/0
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	N/A		BAML	01/08/2025	01/08/2029	640		5779		177,230		145,062		143,994			(32,168)				0/0
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	N/A		BAML	09/11/2024	09/11/2028	1,021		5967	301,950			222,533		144,018			(56,461)				0/0
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	N/A		BAML	05/22/2024	05/22/2028	684		5674	193,050			127,553		177,685			(36,122)				0/0
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	N/A		BAML	09/25/2024	09/25/2028	757		5948	221,850			165,628		112,499			(41,483)				0/0
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	N/A		BAML	04/02/2025	04/02/2029	926		5934		255,750		224,044		157,532			(31,706)				0/0
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	N/A		BAML	11/20/2024	11/20/2028	873		5793	264,690			207,764		188,297			(49,493)				0/0
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	N/A		BAML	07/31/2024	07/31/2028	754		5839	209,000			148,018		138,996			(39,080)				0/0
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	N/A		BAML	06/05/2024	06/05/2028	907		5750	239,200			160,231		197,630			(44,727)				0/0
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	N/A		BAML	08/28/2024	08/28/2028	1,031		5887	310,490			225,850		173,265			(58,057)				0/0
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	N/A		BAML	07/24/2024	07/24/2028	676		5747	193,050			135,796		151,480			(36,098)				0/0
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	N/A		BAML	05/15/2024	05/15/2028	578		5660	159,720			104,765		140,222			(29,886)				0/0
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	N/A		BAML	04/09/2025	04/09/2029	840		5673		244,320		215,202		244,760			(29,118)				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)
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A		BAML	10/16/2024	10/16/2028	597		5859	166,250			126,509		106,659			(31,086)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A		BAML	07/02/2024	06/30/2028	523		5711	142,800			98,236		120,609			(26,738)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	12/18/2024	12/18/2029	1,373		5871	433,600			365,650		326,929			(64,862)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	11/06/2024	11/06/2029	1,582		5793	503,240			412,795		385,395			(75,279)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	08/28/2024	08/28/2029	1,386		5893	460,020			359,698		274,269			(68,814)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	11/20/2024	11/20/2029	1,506		5817	488,400			404,368		355,698			(73,059)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	01/02/2025	01/02/2030	946		5779		305,800		260,391		240,015			(45,409)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	06/05/2024	06/05/2029	820		5750	241,110			177,431		205,758			(36,067)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	05/22/2024	05/22/2029	667		5668	209,380			152,558		196,332			(31,338)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	10/23/2024	10/23/2029	1,773		5829	554,140			450,296		421,653			(82,893)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	08/07/2024	08/07/2029	1,520		5852	499,290			384,658		338,313			(74,688)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	09/18/2024	09/18/2029	1,324		5959	436,080			345,997		232,354			(65,233)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	01/08/2025	01/08/2030	622		5726		204,480		174,788		173,037			(29,692)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	05/15/2024	05/15/2029	630		5671	190,080			137,766		170,048			(28,449)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	04/09/2025	04/09/2030	1,627		5707		495,690		448,430		489,343			(47,260)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	10/16/2024	10/16/2029	1,144		5848	361,800			292,612		245,463			(54,121)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	10/09/2024	10/09/2029	1,216		5829	388,370			312,611		275,115			(58,096)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	07/10/2024	07/10/2029	705		5830	211,560			159,742		154,426			(31,647)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	09/25/2024	09/25/2029	1,160		5930	389,160			310,262		216,250			(58,214)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	01/08/2025	01/08/2030	951		5750		303,050		259,045		254,279			(44,005)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	04/02/2025	04/02/2030	1,700		5928		528,230		475,841		341,711			(52,389)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	07/24/2024	07/24/2029	1,109		5765	343,040			261,650		275,349			(51,315)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	05/01/2024	05/01/2029	538		5581	154,800			111,008		179,659			(23,169)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	07/31/2024	07/31/2029	1,577		5827	494,960			379,424		349,634			(74,041)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	07/02/2024	07/02/2029	942		5717	282,960			212,414		245,089			(42,328)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		BAML	09/11/2024	09/11/2029	1,155		5937	396,750			313,269		211,325			(59,349)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		BMO	10/09/2024	10/09/2025	16		42172	11,900			262		17,484			(8,925)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		BMO	11/20/2024	11/20/2025	16		43322	29,680			4,077		8,050			(22,260)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		BMO	10/09/2024	10/09/2025	14		42257	27,000			593		15,958			(20,250)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		BMO	11/20/2024	11/20/2025	16		42714	12,670			1,740		16,107			(9,503)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BMO	01/24/2025	01/23/2026	4,300		21774		54,180		17,109		449			(37,071)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BMO	12/19/2024	12/19/2025	4,900		21111	42,140			9,146					(31,605)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BMO	01/23/2025	01/23/2026	4,200		21901		53,760		16,837					(36,923)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BMO	04/11/2025	04/10/2026	7,200		18690		66,240		35,047		327,882			(31,193)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BMO	12/04/2024	12/04/2025	4,400		21492	49,280			8,665					(36,960)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BMO	11/21/2024	11/21/2025	3,100		20741	31,310			4,387					(23,483)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BMO	11/20/2024	11/20/2025	3,100		20667	30,380			4,173					(22,785)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BMO	01/10/2025	01/09/2026	8,400		20848		75,600		20,942		1			(54,658)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BMO	04/03/2025	04/02/2026	3,500		18521		32,550		16,410		134,664			(16,141)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BMO	12/27/2024	12/26/2025	3,500		21473	29,050			6,921					(21,969)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BMO	10/23/2024	10/23/2025	3,600		20067	56,520			3,416					(42,390)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BMO	02/20/2025	02/20/2026	3,900		22068		44,070		17,192					(26,878)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BMO	01/02/2025	01/02/2026	3,300		20976		38,610		9,865		38,374			(28,745)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BMO	12/18/2024	12/18/2025	5,000		21209	43,500			9,321		1			(32,625)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BMO	12/05/2024	12/05/2025	4,500		21425	51,750			9,241					(38,813)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BMO	03/12/2025	03/12/2026	4,800		19596		37,440		16,663		81,786			(20,777)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BMO	12/12/2024	12/12/2025	3,900		21615	35,490			7,020					(26,618)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BMO	10/03/2024	10/03/2025	2,700		19793	32,130			177					(24,098)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BMO	12/11/2024	12/11/2025	4,000		21764	37,200			7,256					(27,900)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BMO	12/26/2024	12/26/2025	3,400		21768	29,240			6,908					(21,930)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BMO	04/10/2025	04/10/2026	7,200		18344		66,240		34,758		316,822			(31,482)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BMO	10/16/2024	10/16/2025	4,900		20174	47,040			1,938					(35,280)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BMO	03/26/2025	03/26/2026	4,400		19917		35,640		17,233		101,385			(18,407)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BMO	02/21/2025	02/20/2026	3,900		21614		41,340		16,261					(25,079)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BMO	03/06/2025	03/06/2026	4,100		20053		39,360		16,869		1,661			(22,491)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BMO	10/24/2024	10/24/2025	3,600		20233	56,160			3,549		1,461			(42,120)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BMO	11/26/2024	11/26/2025	3,800		20923	36,860			5,671					(27,645)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		BMO	01/16/2025	01/16/2026	4,600		21091		44,620		13,116					(31,504)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A		BMO	12/04/2024	12/04/2025	206		2376	35,100			6,171					(26,325)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A		BMO	04/10/2025	04/10/2026	382		1740		12,390		6,501		17,144			(5,889)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A		BMO	04/10/2025	04/10/2026	273		1954		22,500		11,806		101,052			(10,694)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A		BMO	11/13/2024	11/13/2025	295		2346	9,520			1,125					(7,140)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A		BMO	12/04/2024	12/04/2025	206		2473	6,850			1,204					(5,138)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		BMO	10/16/2024	10/16/2025	157		3193	8,000			330					(6,000)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		BMO	01/02/2025	01/02/2026	161		3139		22,250		5,685		2,762			(16,565)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		BMO	10/16/2024	10/16/2025	157		3174	27,150			1,119					(20,363)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		BMO	12/11/2024	12/11/2025	151		3326	22,400			4,369					(16,800)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		BMO	12/04/2024	12/04/2025	149		3427	6,900			1,213					(5,175)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		BMO	10/02/2024	10/02/2025	161		3072	27,850			77		7,477			(20,888)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		BMO	11/13/2024	11/13/2025	183		3213	9,000			1,063					(6,750)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		BMO	10/02/2024	10/02/2025	323		3110	15,700			43		2,959			(11,775)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		BMO	10/09/2024	10/09/2025	160		3111	6,600			145		1,702			(4,950)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		BMO	11/20/2024	11/20/2025	155		3233	7,350			1,010					(5,513)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		BMO	11/20/2024	11/20/2025	155		3233	24,300			3,338					(18,225)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		BMO	10/30/2024	10/30/2025	159		3116	26,650			2,123		2,095			(19,988)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		BMO	10/30/2024	10/30/2025	223		3129	10,360			825		885			(7,770)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	01/30/2025	01/30/2026	7,524		395.065749999998		33,930		11,279		108,966			(22,651)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	04/10/2025	04/10/2026	21,720		382.894259999997		165,170		86,669		594,842			(78,501)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	02/13/2025	02/13/2026	5,160		396.912640000001		23,800		8,827		82,381			(14,973)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	01/30/2025	01/30/2026	19,459		385.044570000002		168,000		55,846		483,458			(112,154)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	01/24/2025	01/23/2026	10,426		258.183310000001		64,000		20,211		238,067			(43,789)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	02/21/2025	02/20/2026	11,352		387.61		95,920		37,730		259,377			(58,190)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	03/26/2025	03/26/2026	17,581		386.016419999998		155,040		74,964		430,074			(80,076)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	02/13/2025	02/13/2026	6,192		390.710879999997		43,200		16,022		119,606			(27,178)				D/0

SCHEDULE DB - PART A - SECTION 1

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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	N/A		BMO	01/29/2025	01/29/2026	7,302		393.02600000000 001		32,760		10,800		118,000			(21,960)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	02/21/2025	02/20/2026	4,902		389.93565999999 998		35,910		14,125		101,612			(21,785)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	03/26/2025	03/26/2026	7,239		389.88432		50,960		24,640		151,922			(26,320)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	04/10/2025	04/10/2026	9,421		384.42277999999 999		64,800		34,002		244,629			(30,798)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	04/09/2025	04/09/2026	21,513		383.06580000000 002		154,160		80,468		585,706			(73,692)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	01/02/2025	01/02/2026	11,864		381.56574000000 001		85,950		21,960		336,829			(63,990)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	01/24/2025	01/23/2026	5,995		254.87		50,140		15,834		158,739			(34,306)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	01/02/2025	01/02/2026	10,019		390.28940999999 998		39,900		10,194		200,812			(29,706)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	02/12/2025	02/12/2026	5,191		394.15167000000 002		24,400		8,982		93,231			(15,418)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	01/30/2025	01/30/2026	5,448		388.12801000000 002		39,060		12,984		115,739			(26,076)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	02/21/2025	02/20/2026	6,192		396.13742000000 002		30,480		11,989		95,226			(18,491)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	02/12/2025	02/12/2026	20,764		383.74883999999 997		189,600		69,798		518,660			(119,802)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	04/09/2025	04/09/2026	6,821		390.30784		30,160		15,743		140,988			(14,417)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	12/19/2024	12/19/2025	18,262		377.84	154,560			33,545		583,794			(115,920)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	03/26/2025	03/26/2026	9,307		395.29937999999 999		46,080		22,280		152,608			(23,800)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	12/27/2024	12/26/2025	16,089		390.88303000000 002	61,000			14,532		312,346			(46,130)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	01/02/2025	01/02/2026	3,164		384.60005999999 998		18,840		4,814		80,513			(14,026)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	02/13/2025	02/13/2026	20,381		386.44717000000 003		183,280		67,975		465,460			(115,305)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	01/29/2025	01/29/2026	19,821		382.67311999999 998		174,040		57,376		529,332			(116,664)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	02/12/2025	02/12/2026	6,229		387.98703		44,160		16,257		133,289			(27,903)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	12/26/2024	12/26/2025	16,292		392.7276	58,280			13,769		288,706			(43,710)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	04/09/2025	04/09/2026	9,445		384.20927999999 998		63,000		32,885		247,110			(30,115)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	01/24/2025	01/23/2026	14,858		255.63461000000 001		116,280		36,720		393,396			(79,560)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	01/29/2025	01/29/2026	5,738		386.12407999999 999		40,920		13,490		132,366			(27,430)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	12/26/2024	12/26/2025	10,774		382.83330000000 001	77,490			18,308		291,850			(58,118)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	04/10/2025	04/10/2026	6,804		390.15472999999 997		31,980		16,781		141,596			(15,199)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	12/26/2024	12/26/2025	1,839		395.01089999999 999	5,460			1,290		28,832			(4,095)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	12/19/2024	12/19/2025	17,732		388.04167999999 999	75,710			16,432		371,490			(56,783)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	12/27/2024	12/26/2025	1,846		393.53694000000 002	5,670			1,351		31,366			(4,288)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	12/19/2024	12/19/2025	10,322		381.99624	67,080			14,559		291,666			(50,310)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BMO	12/27/2024	12/26/2025	10,814		381.40478000000 002	78,720			18,753		308,002			(59,531)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BMO	01/29/2025	01/29/2027	1,826		383.44		21,210		14,111		53,184			(7,099)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BMO	12/19/2024	12/18/2026	1,588		378.97352000000 001	17,640			10,734		52,034			(6,615)				0/0

SCHEDULE DB - PART A - SECTION 1

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S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BMO	04/09/2025	04/09/2027	4,985		378.87304		60,610		46,143		160,640			(14,467)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BMO	02/21/2025	02/19/2027	3,870		387.22239000000002		45,450		31,721		97,715			(13,729)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BMO	07/17/2024	07/17/2026	5,492		381.99761999999998	65,520			25,974		158,980			(24,536)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BMO	01/24/2025	01/22/2027	2,867		255.37974		32,230		21,250		80,168			(10,980)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BMO	12/27/2024	12/24/2026	3,956		379.88826	44,550			27,628		122,703			(16,799)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BMO	03/26/2025	03/25/2027	3,620		386.01641999999998		43,120		31,985		95,532			(11,135)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BMO	07/11/2024	07/10/2026	3,935		378.50180999999998	51,000			19,755		126,597			(19,125)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BMO	04/10/2025	04/09/2027	4,972		378.69083000000001		63,650		48,524		160,951			(15,126)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BMO	02/12/2025	02/12/2027	3,374		384.90471000000002		39,000		26,695		90,259			(12,305)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BMO	01/02/2025	12/31/2026	4,482		379.29		51,680		32,416		141,436			(19,264)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BMO	02/13/2025	02/12/2027	3,354		387.61		38,480		26,376		83,493			(12,104)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BMO	01/30/2025	01/29/2027	1,816		385.43		21,210		14,130		48,208			(7,080)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BMO	12/26/2024	12/24/2026	3,942		381.31110000000001	44,250			27,329		117,450			(16,617)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A		BMO	01/30/2025	01/30/2026	2,482		405.29728		12,300		4,089		6,509			(8,211)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A		BMO	01/16/2025	01/16/2026	1,750		399.55005		12,250		3,601		7,441			(8,649)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A		BMO	01/10/2025	01/09/2026	3,300		392.33436		13,390		3,709		10,876			(9,681)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A		BMO	10/03/2024	10/03/2025	2,510		395.60127	12,900			71		6,155			(9,675)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A		BMO	11/07/2024	11/07/2025	2,971		400.63904000000002	25,080			2,549		10,091			(18,810)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		BMO	12/26/2024	12/26/2025	6,504		414.54075	72,800			17,200		33,324			(54,600)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		BMO	10/16/2024	10/16/2025	22,502		437.57162	81,900			3,375		2			(61,425)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		BMO	03/26/2025	03/26/2026	19,289		440.67579999999998		72,680		35,142		11,892			(37,538)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		BMO	11/07/2024	11/07/2025	22,037		435.37186000000003	90,780			9,228		71			(68,085)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		BMO	10/09/2024	10/09/2025	21,282		431.34120000000001	78,200			1,719		2			(58,650)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		BMO	10/09/2024	10/09/2025	10,516		416.16437999999999	100,800			2,215		546			(75,600)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		BMO	12/26/2024	12/26/2025	24,765		430.93049999999999	105,930			25,027		8,012			(79,448)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		BMO	03/26/2025	03/26/2026	11,720		429.61795000000001		91,200		44,097		28,048			(47,103)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		BMO	11/07/2024	11/07/2025	11,637		420.83253999999999	116,090			11,800		5,031			(87,068)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		BMO	10/16/2024	10/16/2025	11,375		421.39521999999999	106,720			4,398		113			(80,040)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		BMO	01/30/2025	01/30/2026	16,382		432.69312000000002		70,620		23,475		10,403			(47,145)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		BMO	10/03/2024	10/03/2025	21,838		432.65154000000001	66,120			363		2			(49,590)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		BMO	01/10/2025	01/09/2026	37,318		421.4837		177,870		49,271		91,068			(128,599)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		BMO	01/02/2025	01/02/2026	6,042		421.04259999999999		39,120		9,995		13,872			(29,125)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		BMO	10/03/2024	10/03/2025	8,283		417.11433	69,630			383		1			(52,223)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		BMO	10/02/2024	10/02/2025	8,256		418.07574	66,990			184		1			(50,243)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		BMO	01/10/2025	01/09/2026	12,186		409.66640000000001		119,520		33,108		112,033			(86,412)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		BMO	01/16/2025	01/16/2026	8,251		416.34795000000003		81,180		23,863		42,401			(57,317)				0/0

SCHEDULE DB - PART A - SECTION 1

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SP500LV5 EUROPEAN	INDEX LIAB	N/A		BMO-	11/26/2024	11/26/2025	19,472		445.76139999999998	72,000			11,077		2			(54,000)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		BMO-	11/26/2024	11/26/2025	11,197		429.32780000000002	111,780			17,197		790			(83,835)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		BMO-	01/30/2025	01/30/2026	10,177		421.81536		86,920		28,894		31,702			(58,026)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		BMO-	01/16/2025	01/16/2026	13,752		426.74664999999999		73,150		21,503		17,712			(51,647)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		BMO-	10/02/2024	10/02/2025	21,517		434.06333999999998	59,340			163		2			(44,505)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		BMO-	11/13/2024	11/13/2025	11,316		422.74959999999999	118,220			13,966		3,747			(88,665)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		BMO-	01/02/2025	01/02/2026	22,155		432.95890000000003		63,360		16,188		6,334			(47,172)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		BMO-	11/13/2024	11/13/2025	29,521		440.22867000000002	105,600			12,475		12			(79,200)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		BMO-	10/03/2024	10/02/2026	1,671		693.07457999999997	25,500			12,820		7,066			(9,563)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		BMO-	07/05/2024	07/02/2026	1,991		651.30318	29,370			11,115		20,057			(11,075)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		BMO-	02/21/2025	02/19/2027	1,307		711.17885999999999		22,480		15,689		6,955			(6,791)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		BMO-	07/25/2024	07/24/2026	2,653		669.37440000000004	36,150			14,698		16,428			(13,556)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		BMO-	09/26/2024	09/25/2026	1,837		664.10247000000004	42,790			21,101		18,808			(16,046)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		BMO-	06/06/2024	06/05/2026	1,265		628.74192000000005	27,650			9,381		22,846			(10,369)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		BMO-	08/22/2024	08/21/2026	2,729		690.06332999999995	33,120			14,740		9,645			(12,420)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		BMO-	08/01/2024	07/31/2026	3,115		681.24977999999999	41,940			17,456		12,736			(15,728)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		BMO-	08/29/2024	08/28/2026	1,856		704.74408000000005	20,460			9,303		3,944			(7,673)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		BMO-	09/19/2024	09/18/2026	3,683		696.55673999999999	46,420			22,445		12,578			(17,408)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		BMO-	05/31/2024	05/29/2026	1,268		645.53349000000003	20,720			6,859		13,011			(7,802)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		BMO-	08/08/2024	08/07/2026	2,264		674.19298000000003	30,550			13,009		12,927			(11,456)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		BMO-	09/12/2024	09/11/2026	2,355		696.20633999999995	28,280			13,402		7,743			(10,605)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		BMO-	05/23/2024	05/22/2026	4,180		646.04046000000005	66,010			21,244		40,431			(24,891)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		BMO-	01/10/2025	01/08/2027	1,372		690.77205000000004		17,680		11,315		10,548			(6,365)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	01/16/2025	01/16/2026	6,320		1214		378,784		111,346		138,920			(267,438)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	11/21/2024	11/21/2025	5,654		1216	352,452			49,382		49,057			(264,339)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	03/13/2025	03/13/2026	10,151		1129		496,720		222,432		713,579			(274,288)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	10/31/2024	10/31/2025	6,111		1206	365,112			30,092		99,388			(273,834)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	11/14/2024	11/14/2025	8,433		1220	557,539			67,395		75,853			(418,154)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	01/13/2025	01/13/2026	3,784		1180		247,500		70,714		121,610			(176,786)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	03/20/2025	03/20/2026	8,148		1123		458,185		213,988		593,826			(244,198)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	02/21/2025	02/20/2026	6,643		1210		444,928		175,013		260,262			(269,915)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	02/27/2025	02/27/2026	5,608		1167		324,672		132,901		317,231			(191,771)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	02/06/2025	02/06/2026	6,030		1212		370,110		130,149		139,449			(239,961)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	10/17/2024	10/17/2025	3,551		1222	214,613			9,434		8,651			(160,960)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	11/07/2024	11/07/2025	5,358		1218	348,612			35,436		26,089			(261,459)				0/0

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BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	02/13/2025	02/13/2026	6,374		1204		425,412		157,776		148,845			(267,636)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	12/19/2024	12/19/2025	5,615		1191	377,612			81,954		155,640			(283,209)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	10/03/2024	10/03/2025	6,580		1224	400,480			2,200		43			(300,360)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	01/30/2025	01/30/2026	3,476		1200		227,472		75,616		90,868			(151,856)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	04/11/2025	04/10/2026	8,827		1070		412,920		218,470		950,722			(194,450)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	11/27/2024	11/26/2025	6,762		1215	482,479			74,638		86,103			(363,858)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	03/06/2025	03/06/2026	7,489		1137		429,996		184,284		523,339			(245,712)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	10/10/2024	10/10/2025	3,194		1226	196,170			4,850		1,432			(147,128)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	12/12/2024	12/12/2025	3,959		1255	254,800			50,400		35,899			(191,100)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	01/03/2025	01/02/2026	5,397		1220		277,615		71,519		71,724			(206,096)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	10/24/2024	10/24/2025	5,586		1189	365,954			23,123		56,002			(274,466)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	03/27/2025	03/27/2026	9,800		1109		595,903		289,766		821,632			(306,137)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	01/24/2025	01/23/2026	3,834		1224		252,155		79,628		73,491			(172,527)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	12/05/2024	12/05/2025	4,774		1254	317,100			56,625		25,822			(237,825)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	12/27/2024	12/24/2025	6,715		1242	350,892			82,103		81,166			(266,834)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	04/03/2025	04/02/2026	7,980		1123		404,888		204,117		755,472			(200,771)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	03/13/2025	03/12/2027	725		1152		43,272		31,325		60,525			(11,947)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	06/21/2024	06/18/2026	1,060		1215	93,977			33,749		40,557			(35,436)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	10/17/2024	10/16/2026	1,569		1214	131,252			68,511		76,447			(49,220)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	04/25/2024	04/24/2026	2,588		1183	183,480			51,881		119,780			(69,090)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	05/09/2024	05/08/2026	2,481		1172	188,500			56,940		120,442			(70,980)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	04/11/2025	04/09/2027	1,139		1054		80,784		61,842		152,246			(18,942)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	12/12/2024	12/11/2026	1,535		1314	98,173			58,796		43,269			(36,815)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	04/11/2025	04/09/2027	949		1078		58,780		44,997		112,958			(13,783)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	02/13/2025	02/12/2027	1,471		1209		123,876		84,910		77,076			(38,966)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	08/08/2024	08/07/2026	2,018		1183	163,824			69,760		102,025			(61,434)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	11/27/2024	11/27/2026	2,607		1278	175,520			101,744		84,980			(65,820)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	06/21/2024	06/18/2026	326		1203	30,596			10,988		13,933			(11,537)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	09/19/2024	09/18/2026	2,930		1210	251,460			121,585		120,256			(94,298)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	02/13/2025	02/12/2027	1,144		1256		76,524		52,453		43,737			(24,071)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	12/05/2024	12/04/2026	796		1295	57,270			33,748		22,321			(21,476)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	12/19/2024	12/18/2026	419		1261	25,570			15,560		16,718			(9,589)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	05/02/2024	05/01/2026	1,659		1132	131,974			38,591		110,596			(49,695)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	01/30/2025	01/29/2027	2,069		1280		117,500		78,280		70,024			(39,220)				0/0

SCHEDULE DB - PART A - SECTION 1

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

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BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	05/02/2024	05/01/2026	786		1173	50,616			14,801		36,316			(19,060)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	10/03/2024	10/02/2026	1,151		1262	78,134			39,282		37,167			(29,300)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	02/06/2025	02/05/2027	1,817		1252		121,374		82,027		76,062			(39,347)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	09/12/2024	09/11/2026	985		1258	67,008			31,755		29,588			(25,128)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	02/21/2025	02/19/2027	1,177		1216		98,154		68,505		78,670			(29,649)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	01/03/2025	12/31/2026	2,740		1200		216,975		136,658		145,529			(80,317)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	06/27/2024	06/26/2026	408		1267	27,120			9,984		9,066			(10,170)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	12/05/2024	12/04/2026	1,751		1228	171,336			100,966		80,328			(64,251)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	03/27/2025	03/25/2027	1,439		1115		110,240		81,884		147,092			(28,356)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	02/27/2025	02/26/2027	1,752		1213		106,640		75,146		113,605			(31,494)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	04/25/2024	04/24/2026	776		1253	38,142			10,785		17,382			(14,362)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	01/30/2025	01/29/2027	579		1162		58,471		38,954		42,459			(19,517)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	08/29/2024	08/28/2026	1,156		1257	77,672			35,315		35,943			(29,127)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	08/22/2024	08/21/2026	164		1273	11,292			5,026		4,956			(4,235)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	08/29/2024	08/28/2026	2,890		1211	243,005			110,487		131,272			(91,127)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	08/22/2024	08/21/2026	411		1214	37,365			16,629		20,079			(14,012)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	07/18/2024	07/17/2026	1,809		1197	163,834			65,039		83,967			(61,438)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	08/01/2024	07/31/2026	417		1274	24,540			10,214		10,873			(9,203)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	09/06/2024	09/04/2026	592		1249	38,059			17,743		22,989			(14,331)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	10/10/2024	10/09/2026	655		1268	43,800			22,441		20,177			(16,425)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	11/14/2024	11/13/2026	2,047		1235	163,725			91,758		89,612			(61,397)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	01/16/2025	01/15/2027	1,913		1208		156,653		101,351		109,576			(55,302)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	02/21/2025	02/19/2027	2,102		1265		138,475		96,646		104,484			(41,829)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	08/15/2024	08/14/2026	411		1239	29,450			12,824		13,071			(11,044)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	08/01/2024	07/31/2026	1,000		1208	81,828			34,058		46,330			(30,686)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	07/11/2024	07/10/2026	891		1266	68,255			26,439		24,611			(25,596)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	05/23/2024	05/22/2026	933		1193	72,325			23,276		43,632			(27,272)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	04/03/2025	04/02/2027	1,392		1152		82,440		62,056		137,275			(20,384)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	12/19/2024	12/18/2026	1,928		1208	152,950			93,073		110,335			(57,356)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	07/25/2024	07/24/2026	424		1227	26,990			10,974		15,700			(10,121)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	05/16/2024	05/15/2026	1,348		1183	112,384			35,033		64,715			(42,318)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	01/16/2025	01/15/2027	998		1251		66,072		42,747		42,888			(23,325)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	05/31/2024	05/29/2026	2,372		1178	188,048			62,250		115,467			(70,810)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	03/20/2025	03/19/2027	1,701		1162		103,417		75,858		132,683			(27,559)				0/0

SCHEDULE DB - PART A - SECTION 1

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BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	06/13/2024	06/12/2026	817		1260	53,580			18,694		17,169			(20,093)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	01/24/2025	01/22/2027	1,958		1228		164,400		108,391		97,952			(56,009)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	12/27/2024	12/24/2026	2,653		1212	222,560			138,024		149,412			(83,921)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	06/13/2024	06/12/2026	981		1234	73,344			25,590		27,084			(27,504)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	11/21/2024	11/20/2026	2,131		1263	139,048			79,265		69,884			(52,143)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	01/13/2025	01/13/2027	1,514		1174		131,112		84,351		103,029			(46,761)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	07/05/2024	07/02/2026	1,860		1236	148,212			56,091		53,712			(55,887)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	09/12/2024	09/11/2026	3,200		1213	270,933			128,395		138,906			(101,600)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	07/11/2024	07/10/2026	1,296		1210	128,368			49,725		58,836			(48,138)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	10/03/2024	10/02/2026	3,125		1217	263,834			132,642		143,534			(98,938)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	05/31/2024	05/29/2026	254		1224	15,993			5,294		8,047			(6,022)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	10/10/2024	10/09/2026	1,147		1227	93,240			47,773		48,499			(34,965)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	12/27/2024	12/24/2026	2,404		1278	146,218			90,679		86,268			(55,135)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	03/20/2025	03/19/2027	2,865		1123		214,400		157,266		276,907			(57,134)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	12/12/2024	12/11/2026	1,778		1249	154,748			92,679		80,355			(58,031)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	02/06/2025	02/05/2027	1,900		1207		157,872		106,694		106,599			(51,178)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	06/06/2024	06/05/2026	251		1263	14,385			4,881		5,488			(5,394)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	09/19/2024	09/18/2026	1,058		1246	76,141			36,815		32,192			(28,553)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	05/09/2024	05/08/2026	428		1211	26,500			8,005		14,322			(9,979)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	03/13/2025	03/12/2027	2,628		1130		176,871		128,037		247,615			(48,834)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	01/03/2025	12/31/2026	2,574		1254		155,620		98,015		94,035			(57,605)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	05/23/2024	05/22/2026	933		1225	61,666			19,846		32,349			(23,253)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	11/27/2024	11/27/2026	2,281		1233	190,008			110,142		102,919			(71,253)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	07/18/2024	07/17/2026	987		1250	69,180			27,463		28,631			(25,943)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	11/14/2024	11/13/2026	2,374		1225	198,911			111,478		111,547			(74,592)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	10/31/2024	10/30/2026	2,886		1207	227,120			122,919		173,048			(85,170)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	11/21/2024	11/20/2026	1,639		1206	141,160			80,469		81,847			(52,935)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	03/06/2025	03/05/2027	2,586		1137		196,330		140,236		244,762			(56,094)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	09/06/2024	09/04/2026	2,791		1219	208,395			97,155		136,878			(78,471)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	03/06/2025	03/05/2027	1,427		1180		86,464		61,760		106,394			(24,704)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	04/03/2025	04/02/2027	3,248		1115		235,375		177,178		385,798			(58,197)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	10/31/2024	10/30/2026	1,528		1254	95,328			51,592		66,010			(35,748)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	02/27/2025	02/26/2027	2,190		1185		153,950		108,484		166,928			(45,466)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	07/25/2024	07/24/2026	2,460		1182	196,069			79,720		132,098			(73,526)				0/0

SCHEDULE DB - PART A - SECTION 1

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BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	11/07/2024	11/06/2026	1,380		1267	92,650			51,034		41,225			(34,744)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	08/15/2024	08/14/2026	1,726		1203	147,441			64,202		74,650			(55,290)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	11/07/2024	11/06/2026	1,786		1217	152,746			84,136		78,370			(57,280)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	03/27/2025	03/25/2027	1,439		1155		89,120		66,196		118,618			(22,924)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	10/24/2024	10/23/2026	917		1242	59,818			31,799		34,332			(22,432)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	07/05/2024	07/02/2026	890		1279	57,508			21,764		16,761			(21,685)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	09/26/2024	09/25/2026	1,381		1224	118,966			58,666		56,222			(44,612)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	01/13/2025	01/13/2027	1,177		1234		76,048		48,925		54,552			(27,123)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	10/24/2024	10/23/2026	1,751		1197	143,031			76,034		91,914			(53,637)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	10/17/2024	10/16/2026	743		1264	48,771			25,457		24,790			(18,289)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	08/08/2024	08/07/2026	420		1223	27,920			11,889		15,239			(10,470)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	10/31/2024	10/31/2025	28,482		348.65423399999997	241,178			19,877		54,432			(180,884)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	02/06/2025	02/06/2026	36,436		347.18102299999998		346,075		121,697		136,066			(224,378)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	01/13/2025	01/13/2026	17,070		344.53528399999999		160,598		45,885		74,248			(114,713)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	10/10/2024	10/10/2025	23,417		349.88086900000002	216,152			5,344		2,047			(162,114)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	10/03/2024	10/03/2025	33,764		348.785595	322,730			1,773		206			(242,048)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	12/12/2024	12/12/2025	22,672		353.55643500000002	225,440			44,593		34,005			(169,080)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	01/30/2025	01/30/2026	14,357		345.78337599999998		143,200		47,602		58,605			(95,598)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	11/07/2024	11/07/2025	25,870		352.52079199999997	208,754			21,220		8,103			(156,566)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	12/19/2024	12/19/2025	22,240		347.54469999998	199,353			43,266		68,843			(149,515)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	11/27/2024	11/26/2025	29,307		351.38442300000003	275,422			42,607		35,233			(207,708)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	03/06/2025	03/06/2026	27,429		336.04552000000001		255,208		109,375		306,273			(145,833)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	02/13/2025	02/13/2026	21,400		346.94127700000001		211,050		78,274		74,129			(132,776)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	11/21/2024	11/21/2025	37,674		349.03881200000001	347,424			48,678		46,286			(260,568)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	10/24/2024	10/24/2025	22,471		345.877858	209,040			13,209		26,357			(156,780)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	03/13/2025	03/13/2026	34,280		337.21934800000002		239,742		107,357		331,920			(132,385)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	02/27/2025	02/27/2026	18,612		348.30805800000002		116,424		47,657		95,551			(68,767)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	12/27/2024	12/24/2025	27,287		352.04246699999999	217,170			50,814		51,472			(165,146)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	01/03/2025	01/02/2026	18,397		346.92065600000001		160,064		41,235		48,683			(118,829)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	04/03/2025	04/02/2026	50,227		335.42518200000001		392,865		198,056		714,576			(194,809)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	01/24/2025	01/23/2026	20,244		351.57242100000002		180,624		57,039		47,997			(123,585)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	12/05/2024	12/05/2025	26,436		354.18775900000003	260,474			46,513		21,416			(195,356)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	11/14/2024	11/14/2025	26,265		347.49762299999998	280,968			33,963		49,212			(210,726)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	04/11/2025	04/10/2026	42,790		330.40412700000002		257,289		136,128		585,977			(121,161)				0/0

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BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	10/17/2024	10/17/2025	12,041		351.24297799999999	99,960			4,394		2,414			(74,970)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	03/27/2025	03/27/2026	29,635		329.61852900000002		327,987		159,488		443,938			(168,499)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	02/21/2025	02/20/2026	30,675		348.92499500000002		293,196		115,329		163,249			(177,867)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	03/20/2025	03/20/2026	35,853		338.31333699999999		261,480		122,120		319,270			(139,360)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A		BARCLAYS-	01/16/2025	01/16/2026	27,910		348.30099999999999		251,133		73,822		91,761			(177,311)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	01/16/2025	01/15/2027	7,193		347.952699		85,650		55,414		58,896			(30,236)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	08/15/2024	08/14/2026	2,860		342.29220500000002	42,050			18,310		23,445			(15,769)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	02/21/2025	02/19/2027	10,418		349.97597400000001		123,336		86,080		96,498			(37,256)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	02/13/2025	02/12/2027	7,133		348.33601499999997		85,550		58,639		52,684			(26,911)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	02/06/2025	02/05/2027	8,320		348.22570000000002		98,368		66,479		65,482			(31,889)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	11/14/2024	11/13/2026	13,418		346.093592	187,718			105,205		111,594			(70,394)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	05/31/2024	05/29/2026	2,320		344.84029600000002	26,384			8,734		15,070			(9,935)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	05/09/2024	05/08/2026	3,789		344.24908199999999	40,300			12,173		24,010			(15,175)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	08/08/2024	08/07/2026	10,401		344.41099800000001	125,820			53,577		75,521			(47,183)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	09/06/2024	09/04/2026	10,151		349.01438999999999	112,840			52,607		72,520			(42,490)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	05/02/2024	05/01/2026	2,945		337.24699399999997	34,980			10,229		27,746			(13,172)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	02/27/2025	02/26/2027	10,931		346.25717700000001		107,226		75,559		112,382			(31,667)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	09/12/2024	09/11/2026	13,146		348.92772300000001	159,804			75,731		80,256			(59,927)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	04/03/2025	04/02/2027	12,785		334.09015599999998		141,918		106,828		227,025			(35,090)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	08/22/2024	08/21/2026	6,293		351.18302599999996	76,802			34,181		38,460			(28,801)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	10/10/2024	10/09/2026	8,282		350.23110000000003	98,803			50,623		51,292			(37,051)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	01/13/2025	01/13/2027	7,812		345.572		91,260		58,712		68,567			(32,548)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	06/21/2024	06/18/2026	3,979		344.45782100000002	59,906			21,513		28,014			(22,589)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	10/31/2024	10/30/2026	14,822		348.306623	169,116			91,527		124,968			(63,419)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	07/05/2024	07/02/2026	3,401		351.10963900000002	40,752			15,423		14,807			(15,366)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	12/05/2024	12/04/2026	10,406		352.40970800000002	139,786			82,374		62,683			(52,420)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	04/25/2024	04/24/2026	5,857		344.25118800000001	62,060			17,548		39,143			(23,369)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	11/27/2024	11/27/2026	16,218		351.38442300000003	198,018			114,785		105,136			(74,257)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	10/17/2024	10/16/2026	6,880		349.49549999999999	81,912			42,756		46,321			(30,717)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	03/20/2025	03/19/2027	11,652		335.968591		128,193		94,032		161,235			(34,161)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	07/25/2024	07/24/2026	1,451		358.78512799999999	10,105			4,109		4,490			(3,789)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	05/16/2024	05/15/2026	3,471		342.78453000000002	45,288			14,117		26,280			(17,053)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	06/13/2024	06/12/2026	5,412		348.15727800000002	66,842			23,321		26,969			(25,066)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	10/03/2024	10/02/2026	11,445		349.48526500000003	138,880			69,822		74,107			(52,080)				0/0

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BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	06/27/2024	06/26/2026	569		352.11926599999998	6,392			2,353		2,404			(2,397)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	12/12/2024	12/11/2026	4,534		352.84576800000002	59,056			35,369		30,524			(22,146)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	11/07/2024	11/06/2026	13,646		352.52079199999997	149,472			82,333		71,102			(56,052)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	07/11/2024	07/10/2026	4,253		350.53522600000002	57,465			22,260		23,966			(21,549)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	12/27/2024	12/24/2026	19,532		351.343277	216,172			134,062		137,201			(81,512)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	09/19/2024	09/18/2026	10,529		345.61256400000002	142,894			69,092		71,309			(53,585)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	03/06/2025	03/05/2027	9,242		337.39510000000001		105,524		75,374		128,411			(30,150)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	12/19/2024	12/18/2026	3,177		359.70876500000003	23,815			14,492		14,276			(8,931)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	09/26/2024	09/25/2026	8,530		349.29992399999998	109,470			53,983		52,259			(41,051)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	03/13/2025	03/12/2027	11,126		340.55155500000001		95,793		69,345		130,603			(26,448)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	01/03/2025	12/31/2026	6,037		348.99802599999998		64,449		40,592		41,211			(23,857)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	08/29/2024	08/28/2026	7,456		348.65489600000001	89,752			40,808		47,463			(33,657)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	01/30/2025	01/29/2027	7,178		347.52272900000003		85,750		57,127		57,730			(28,623)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	03/27/2025	03/25/2027	8,382		333.96882399999998		97,636		72,522		126,594			(25,114)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	01/24/2025	01/22/2027	3,992		350.869979		47,964		31,623		28,412			(16,341)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	06/06/2024	06/05/2026	3,169		347.65662500000002	36,003			12,215		17,511			(13,501)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	10/24/2024	10/23/2026	10,659		347.26414199999999	122,951			65,360		76,444			(46,107)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	05/23/2024	05/22/2026	2,032		343.72997099999998	25,137			8,090		15,439			(9,478)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	04/11/2025	04/09/2027	8,620		324.89198699999997		93,576		71,634		171,175			(21,942)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	11/21/2024	11/20/2026	6,279		346.59309400000001	81,972			46,729		47,309			(30,740)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	08/01/2024	07/31/2026	11,791		350.57314500000001	130,749			54,419		66,850			(49,031)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A		BARCLAYS-	07/18/2024	07/17/2026	7,714		349.64850200000001	92,313			36,646		41,926			(34,617)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A		BARCLAYS-	11/07/2024	11/07/2025	268		4862	30,758			3,127		63,561			(23,069)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A		BARCLAYS-	10/17/2024	10/17/2025	404		4942	44,460			1,954		88,130			(33,345)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A		BARCLAYS-	12/05/2024	12/05/2025	263		4976	29,029			5,184		57,142			(21,772)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A		BARCLAYS-	10/24/2024	10/24/2025	344		4950	39,440			2,492		80,539			(29,580)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A		BARCLAYS-	12/27/2024	12/24/2025	306		4884	36,450			8,529		66,548			(27,718)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A		BARCLAYS-	03/27/2025	03/27/2026	446		5376		56,880		27,659		70,937			(29,221)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A		BARCLAYS-	02/06/2025	02/06/2026	336		5298		39,420		13,862		52,528			(25,558)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A		BARCLAYS-	10/10/2024	10/10/2025	133		20545	84,294			2,084		158,469			(63,221)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A		BARCLAYS-	02/27/2025	02/27/2026	209		20756		79,636		32,598		121,337			(47,038)				0/0
RAINBOW OPTION	INDEX LIAB	N/A		BARCLAYS-	12/27/2024	12/26/2025	2,000		0.997	46,000			10,958		66,768			(34,787)				0/0
RAINBOW OPTION	INDEX LIAB	N/A		BARCLAYS-	02/27/2025	02/27/2026	2,300		1.01		57,500		23,537		80,678			(33,963)				0/0
RAINBOW OPTION	INDEX LIAB	N/A		BARCLAYS-	03/27/2025	03/27/2026	2,500		1.0089999999999999		40,275		19,584		55,489			(20,691)				0/0
RAINBOW OPTION	INDEX LIAB	N/A		BARCLAYS-	11/21/2024	11/21/2025	1,900		0.999	54,720			7,667		84,985			(41,040)				0/0
RAINBOW OPTION	INDEX LIAB	N/A		BARCLAYS-	11/27/2024	11/26/2025	1,500		0.9939999999999999	35,055			5,423		51,750			(26,437)				0/0
RAINBOW OPTION	INDEX LIAB	N/A		BARCLAYS-	01/03/2025	01/02/2026	2,800		1.002		56,280		14,499		80,229			(41,781)				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)
RAINBOW OPTION	INDEX LIAB	N/A		BARCLAYS-	10/31/2024	10/31/2025	1,900		1.002	53,257			4,389		86,984			(39,943)				0/0
RAINBOW OPTION	INDEX LIAB	N/A		BARCLAYS-	10/17/2024	10/17/2025	2,100		1.00099999999999	43,470			1,911		68,175			(32,603)				0/0
RAINBOW OPTION	INDEX LIAB	N/A		BARCLAYS-	02/21/2025	02/20/2026	1,700		0.9879999999999		43,690		17,186		56,120			(26,504)				0/0
RAINBOW OPTION	INDEX LIAB	N/A		BARCLAYS-	01/16/2025	01/16/2026	1,600		1.0129999999999		42,720		12,558		61,974			(30,162)				0/0
RAINBOW OPTION	INDEX LIAB	N/A		BARCLAYS-	10/03/2024	10/03/2025	1,600		0.9889999999999	31,680			174		47,962			(23,760)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A		BARCLAYS-	01/15/2025	01/15/2026	221		2297		23,905		6,961		899			(16,944)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A		BARCLAYS-	11/20/2024	11/20/2025	215		2337	7,330			1,007					(5,498)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A		BARCLAYS-	03/12/2025	03/12/2026	395		2012		12,128		5,398		21,728			(6,730)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A		BARCLAYS-	03/19/2025	03/19/2026	288		2053		7,686		3,569		12,684			(4,118)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A		BARCLAYS-	02/20/2025	02/20/2026	221		2241		8,065		3,146		7,164			(4,919)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A		BARCLAYS-	03/19/2025	03/19/2026	240		2084		29,075		13,499		51,497			(15,576)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A		BARCLAYS-	03/26/2025	03/26/2026	241		2057		7,530		3,641		12,904			(3,889)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A		BARCLAYS-	01/15/2025	01/15/2026	353		2261		11,024		3,210		4,707			(7,814)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A		BARCLAYS-	02/20/2025	02/20/2026	221		2232		30,275		11,811		11,515			(18,464)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A		BARCLAYS-	02/06/2025	02/06/2026	824		2293		35,720		12,561		45,639			(23,159)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A		BNP-	12/12/2024	12/12/2025	403		4926	49,000			9,692		90,034			(36,750)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A		BNP-	11/14/2024	11/14/2025	393		4780	39,330			4,754		73,440			(29,498)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A		BNP-	04/11/2025	04/10/2026	773		4739		80,660		42,676		128,969			(37,984)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A		BNP-	02/21/2025	02/20/2026	402		5442		42,460		16,702		47,721			(25,758)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A		BNP-	01/03/2025	01/02/2026	390		4881		33,440		8,615		61,992			(24,825)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A		BNP-	01/16/2025	01/16/2026	352		5081		38,520		11,323		63,711			(27,197)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A		BNP-	04/03/2025	04/02/2026	469		5164		44,400		22,383		69,597			(22,017)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A		BNP-	03/13/2025	03/13/2026	375		5302		39,000		17,464		51,368			(21,536)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A		BNP-	02/27/2025	02/27/2026	420		5484		45,770		18,736		49,992			(27,034)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A		BNP-	11/21/2024	11/21/2025	378		4794	41,580			5,826		87,530			(31,185)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A		BNP-	01/30/2025	01/30/2026	360		5192		52,440		17,432		75,424			(35,008)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A		BNP-	10/31/2024	10/31/2025	228		4890	21,890			1,804		45,822			(16,418)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A		BNP-	10/03/2024	10/03/2025	305		4911	28,800			158		55,462			(21,600)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A		BNP-	01/16/2025	01/16/2026	79		43067		84,184		24,746		112,833			(59,438)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A		BNP-	04/03/2025	04/02/2026	136		40789		120,395		60,695		177,474			(59,700)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A		BNP-	01/24/2025	01/23/2026	99		44158		72,600		22,926		86,019			(49,674)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A		BNP-	11/14/2024	11/14/2025	114		43663	97,100			11,737		130,558			(72,825)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A		BNP-	12/05/2024	12/05/2025	74		44676	74,844			13,365		87,663			(56,133)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A		BNP-	04/11/2025	04/10/2026	142		39047		127,680		67,554		180,743			(60,126)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A		BNP-	03/20/2025	03/20/2026	112		41953		109,698		51,233		150,402			(58,465)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A		BNP-	03/13/2025	03/13/2026	132		41018		104,490		46,791		151,759			(57,699)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A		BNP-	04/11/2025	04/10/2026	284		18298		101,071		53,475		156,407			(47,596)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A		BNP-	01/30/2025	01/30/2026	135		21336		69,223		23,011		101,225			(46,212)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A		BNP-	04/03/2025	04/02/2026	254		18799		80,464		40,565		133,500			(39,900)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A		BNP-	12/05/2024	12/05/2025	131		21361	50,708			9,055		77,431			(38,031)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A		BNP-	01/16/2025	01/16/2026	100		21007		49,518		14,556		75,302			(34,962)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A		BNP-	04/03/2025	04/02/2026	1,152		1947		39,930		20,130		72,580			(19,800)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A		BNP-	01/30/2025	01/30/2026	650		2294		34,125		11,344		43,281			(22,781)				0/0

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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	N/A		BNP	01/16/2025	01/16/2026	750		2246		38,029		11,179		52,216			(26,850)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A		BNP	11/27/2024	11/26/2025	595		3381	34,200			5,291		14,084			(25,792)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A		BNP	01/24/2025	01/23/2026	794		3246		62,582		19,763		54,082			(42,819)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A		BNP	04/03/2025	04/02/2026	1,294		2825		70,380		35,481		116,321			(34,899)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A		BNP	01/16/2025	01/16/2026	620		3204		60,460		17,773		57,812			(42,687)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A		BNP	04/11/2025	04/10/2026	1,249		2709		66,776		35,330		105,539			(31,446)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A		BNP	02/06/2025	02/06/2026	616		3231		32,880		11,562		31,546			(21,318)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A		BNP	03/20/2025	03/20/2026	743		2982		45,606		21,300		66,452			(24,306)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A		BNP	01/03/2025	01/02/2026	634		3146		36,060		9,290		41,477			(26,770)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A		BNP	01/30/2025	01/30/2026	612		3262		57,700		19,180		48,232			(38,520)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A		BNP	01/10/2025	01/09/2026	710		3106		34,056		9,434		41,472			(24,622)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BNP	03/05/2025	03/05/2026	13,451		395.08476000000002		66,560		28,343		217,051			(38,217)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BNP	03/05/2025	03/05/2026	25,351		384.64710000000002		240,100		102,240		644,727			(137,860)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BNP	10/03/2024	10/03/2025	2,830		394.16208	17,600			97		44,557			(13,200)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BNP	10/03/2024	10/03/2025	20,838		388.33127999999999	183,870			1,010		449,515			(137,903)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BNP	11/20/2024	11/20/2025	5,737		386.92122999999998	39,820			5,470		131,300			(29,865)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BNP	11/20/2024	11/20/2025	9,388		380.01877000000002	96,840			13,302		278,821			(72,630)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BNP	10/03/2024	10/03/2025	17,751		397.66055999999998	87,630			481		217,437			(65,723)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BNP	11/20/2024	11/20/2025	15,647		391.90634	78,000			10,714		282,449			(58,500)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		BNP	03/05/2025	03/05/2026	4,656		391.99212		28,440		12,110		87,358			(16,330)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BNP	05/22/2024	05/22/2026	3,199		374.70492000000002	36,000			11,522		113,937			(13,500)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BNP	06/21/2024	06/18/2026	3,985		376.00362000000001	45,450			16,322		137,307			(17,138)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BNP	09/18/2024	09/18/2026	6,704		387.02440000000001	82,420			39,797		166,829			(30,865)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BNP	09/19/2024	09/18/2026	6,431		388.36124999999998	78,500			37,956		152,687			(29,438)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BNP	05/16/2024	05/15/2026	6,393		374.66915999999998	71,760			22,369		227,755			(27,021)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BNP	09/06/2024	09/04/2026	3,390		382.74297999999999	41,340			19,273		96,801			(15,567)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BNP	07/24/2024	07/24/2026	9,530		377.39222999999998	109,440			44,437		317,098			(40,984)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BNP	09/05/2024	09/04/2026	3,640		384.27534000000003	43,540			20,215		98,949			(16,328)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BNP	07/31/2024	07/31/2026	3,153		378.6771	39,240			16,310		101,217			(14,695)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BNP	06/27/2024	06/26/2026	1,328		377.55928999999998	14,200			5,227		43,835			(5,325)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BNP	11/20/2024	11/20/2026	2,869		381.93612000000002	35,970			20,477		82,554			(13,470)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BNP	05/31/2024	05/29/2026	3,494		371.36577999999997	39,650			13,126		135,768			(14,930)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BNP	10/03/2024	10/02/2026	7,718		388.33127999999999	93,900			47,208		182,906			(35,213)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BNP	03/05/2025	03/05/2027	4,139		386.19342		49,440		35,266		107,103			(14,174)				0/0

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BNP-	05/23/2024	05/22/2026	3,220		372.64	35,400			11,393		121,114			(13,348)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BNP-	07/05/2024	07/02/2026	5,530		378.960559999999	64,680			24,478		175,327			(24,389)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BNP-	06/20/2024	06/18/2026	4,240		376.992630000002	48,480			17,338		142,074			(18,205)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BNP-	07/18/2024	07/17/2026	5,508		381.26	62,580			24,843		163,198			(23,468)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BNP-	08/14/2024	08/14/2026	5,233		382.18	60,600			26,351		151,453			(22,694)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BNP-	06/12/2024	06/12/2026	5,317		375.763860000002	60,200			20,975		184,302			(22,544)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		BNP-	07/25/2024	07/24/2026	9,837		376.15	111,000			45,132		338,842			(41,625)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	N/A		BNP-	02/21/2025	02/20/2026	491		204.528240000001		2,520		991		700			(1,529)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	N/A		BNP-	04/03/2025	04/02/2026	497		202.06186		2,580		1,301		1,325			(1,279)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	N/A		BNP-	03/27/2025	03/27/2026	495		201.63592		2,720		1,323		1,247			(1,397)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A		BNP-	10/24/2024	10/24/2025	2,373		249.260799999999	6,144			388		10,175			(4,608)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A		BNP-	01/30/2025	01/30/2026	1,938		254.953399999999		6,120		2,034		9,829			(4,086)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI-	02/12/2025	02/12/2026	729		963.19		15,400		5,669		19,423			(9,731)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI-	07/02/2024	07/02/2026	1,137		963.71	32,560			12,238		30,131			(12,193)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI-	02/12/2025	02/12/2027	3,021		962.22681		89,320		61,139		112,984			(28,181)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI-	08/21/2024	08/21/2026	1,233		969.447220000002	37,320			16,587		31,834			(13,976)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		CITI-	02/12/2025	02/12/2030	4,375		962.22681		161,700		141,321		207,837			(20,379)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		CITI-	07/02/2024	07/02/2029	3,616		961.782580000005	152,250			114,292		153,356			(22,775)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		CITI-	08/21/2024	08/21/2029	2,569		976.246949999997	106,000			82,477		99,292			(15,856)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A		CITI-	12/19/2024	12/19/2025	348		4889	42,505			9,225		81,364			(31,879)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A		CITI-	03/20/2025	03/20/2026	385		5538		36,330		16,967		39,811			(19,363)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI-	10/10/2024	10/10/2025	87,813		268.484846	545,160			13,479		110,135			(408,870)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI-	04/03/2025	04/02/2026	94,608		263.938098000002		597,600		301,269		705,356			(296,331)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI-	12/19/2024	12/19/2025	89,162		261.843441999998	524,250			113,780		679,159			(393,188)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI-	02/27/2025	02/27/2026	172,697		264.310746999999		1,048,800		429,316		1,076,937			(619,484)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI-	11/07/2024	11/07/2025	138,439		267.720710999999	853,300			86,737		371,334			(639,975)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI-	01/10/2025	01/09/2026	101,504		258.268177999998		710,160		196,720		1,104,463			(513,440)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI-	10/17/2024	10/17/2025	137,013		271.229058000001	817,700			35,943		99,869			(613,275)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI-	03/06/2025	03/06/2026	124,321		262.765071999998		784,800		336,343		918,163			(448,457)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI-	02/06/2025	02/06/2026	107,492		263.413481999999		707,160		248,672		724,183			(458,488)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI-	01/24/2025	01/23/2026	100,591		263.179058		633,350		200,005		685,781			(433,345)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI-	12/27/2024	12/24/2025	107,513		264.654948999999	544,260			127,348		583,472			(413,880)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI-	01/30/2025	01/30/2026	139,189		263.670999999999		858,780		285,474		903,797			(573,306)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI-	04/11/2025	04/10/2026	106,315		255.076866999999		680,000		359,778		1,472,085			(320,222)				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)
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI -	02/13/2025	02/13/2026	106,755		259.93029100000001		899,580		333,635		1,015,814			(565,945)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI -	11/27/2024	11/26/2025	114,951		268.60237599999999	787,400			121,808		293,342			(593,813)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI -	01/16/2025	01/16/2026	95,663		261.59266100000002		624,990		183,720		766,460			(441,270)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI -	12/05/2024	12/05/2025	96,185		269.77207499999997	634,400			113,286		204,691			(475,800)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI -	03/20/2025	03/20/2026	135,139		263.43299999999999		836,600		390,720		945,701			(445,880)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI -	11/21/2024	11/21/2025	119,910		266.59913399999999	764,800			107,156		439,747			(573,600)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI -	01/03/2025	01/02/2026	92,605		262.404		568,620		146,487		675,945			(422,133)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI -	10/03/2024	10/03/2025	128,658		271.2627	788,740			4,334		1,827			(591,555)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI -	03/13/2025	03/13/2026	118,718		261.90596799999997		685,100		306,789		957,605			(378,311)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI -	10/24/2024	10/24/2025	116,501		267.54109099999999	720,720			45,540		281,548			(540,540)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI -	02/21/2025	02/20/2026	116,659		266.39395999999999		597,520		235,036		566,110			(362,484)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI -	03/27/2025	03/27/2026	109,913		260.45235300000002		763,200		371,116		1,016,567			(392,084)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI -	12/12/2024	12/12/2025	123,032		267.67821099999998	756,700			149,677		408,662			(567,525)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI -	10/31/2024	10/31/2025	120,072		265.37038100000001	690,060			56,873		505,552			(517,545)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI -	11/14/2024	11/14/2025	114,493		265.05994099999998	762,500			92,170		536,090			(571,875)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	11/27/2024	11/27/2026	51,172		269.41141900000002	454,020			263,182		268,451			(170,258)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	10/10/2024	10/09/2026	43,906		268.484846	369,340			189,236		236,853			(138,503)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	11/14/2024	11/13/2026	24,400		264.52715699999999	220,350			123,493		186,734			(82,631)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	05/23/2024	05/22/2026	47,389		261.40223600000002	380,680			122,512		417,308			(143,544)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	04/03/2025	04/02/2027	10,259		263.67389500000002		90,990		68,492		95,514			(22,498)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	12/19/2024	12/18/2026	12,245		258.44627100000002	120,640			73,411		143,382			(45,240)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	01/30/2025	01/29/2027	27,686		262.08807899999999		256,960		171,189		259,892			(85,771)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	02/27/2025	02/26/2027	5,302		263.78265299999998		46,060		32,457		45,229			(13,603)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	09/06/2024	09/04/2026	56,322		269.87479999999999	471,200			219,677		257,089			(177,431)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	01/03/2025	12/31/2026	27,820		262.404		235,790		148,509		251,459			(87,281)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	03/13/2025	03/12/2027	37,913		261.38372299999997		317,790		230,049		378,177			(87,741)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	08/08/2024	08/07/2026	27,736		266.80380000002	227,920			97,054		162,129			(85,470)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	04/11/2025	04/09/2027	23,843		255.58855600001		202,520		155,033		334,195			(47,487)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	11/07/2024	11/06/2026	41,420		267.45272299999999	350,760			193,207		251,032			(131,535)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	12/27/2024	12/24/2026	25,544		259.409063	251,920			156,232		282,510			(94,992)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	09/19/2024	09/18/2026	48,758		272.35750000002	413,630			199,997		171,051			(155,111)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	02/21/2025	02/19/2027	19,317		263.753782		167,280		116,750		163,913			(50,530)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	07/11/2024	07/10/2026	44,156		265.09364799999997	403,560			156,324		291,799			(151,335)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	06/13/2024	06/12/2026	18,137		263.22764100000001	152,160			53,089		131,623			(57,060)				0/0

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FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	03/06/2025	03/05/2027	39,920		263.02809999999999		342,300		244,500		359,692			(97,800)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	06/06/2024	06/05/2026	43,639		263.26487200000003	354,200			120,175		331,330			(132,825)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	07/05/2024	07/02/2026	73,468		265.42160000000001	592,800			224,347		472,039			(223,528)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	10/03/2024	10/02/2026	58,246		270.99143700000002	497,700			250,217		248,612			(186,638)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	05/02/2024	04/30/2026	60,577		259.17540000000002	474,140			138,182		628,744			(178,785)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	08/22/2024	08/21/2026	39,265		269.68904099999997	331,780			147,660		179,407			(124,418)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	03/27/2025	03/25/2027	17,174		261.76247599999999		148,500		110,303		168,858			(38,197)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	08/29/2024	08/28/2026	68,386		270.253376	580,900			264,118		298,094			(217,838)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	01/16/2025	01/15/2027	39,256		263.69169900000003		310,030		200,583		330,721			(109,447)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	10/31/2024	10/30/2026	20,390		263.51649700000002	178,740			96,736		166,569			(67,028)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	02/06/2025	02/05/2027	18,168		263.94189399999999		157,920		106,726		151,402			(51,194)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	10/17/2024	10/16/2026	42,215		270.9581	352,260			183,872		197,459			(132,098)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	05/16/2024	05/15/2026	36,885		262.71432299999998	298,760			93,131		289,114			(112,499)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	03/20/2025	03/19/2027	22,397		262.90613400000001		197,650		144,980		203,596			(52,670)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	09/12/2024	09/11/2026	47,451		271.85660000000001	401,190			190,124		177,905			(150,446)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	01/24/2025	01/22/2027	23,914		263.179058		206,640		136,240		208,082			(70,400)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	09/26/2024	09/25/2026	47,718		272.70713499999999	397,800			196,168		170,043			(149,175)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	05/31/2024	05/29/2026	21,007		261.82060000000001	166,100			54,985		179,177			(62,545)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	12/12/2024	12/11/2026	30,290		267.41079999999999	262,440			157,176		189,555			(98,415)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	08/15/2024	08/14/2026	39,362		269.182748	331,780			144,470		189,464			(124,418)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	08/01/2024	07/31/2026	42,795		268.45367800000002	357,650			148,857		212,131			(134,119)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	02/13/2025	02/12/2027	14,007		263.89264300000002		121,360		83,185		118,307			(38,175)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	01/10/2025	01/08/2027	39,602		259.30853400000001		347,110		222,150		440,808			(124,960)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	11/21/2024	11/20/2026	34,474		266.86599999999999	298,080			169,922		221,014			(111,780)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	06/27/2024	06/26/2026	45,427		263.89833800000002	369,600			136,062		330,133			(138,600)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	05/09/2024	05/08/2026	43,965		261.309729	353,050			106,645		387,104			(132,942)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	07/25/2024	07/24/2026	34,295		265.07905599999998	282,100			114,700		231,131			(105,788)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	06/21/2024	06/18/2026	29,850		264.67995500000001	243,320			87,380		206,095			(91,749)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	12/05/2024	12/04/2026	23,676		270.04238700000002	210,560			124,080		117,974			(78,960)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI -	10/24/2024	10/23/2026	9,708		267.80889999999999	80,080			42,570		56,507			(30,030)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A		CITI -	02/21/2025	02/20/2026	134		21636		46,777		18,400		66,798			(28,377)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		CITI -	02/06/2025	02/06/2026	4,300		21774		43,000		15,121					(27,879)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		CITI -	02/26/2025	02/26/2026	4,800		21133		51,840		21,078		33,625			(30,762)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		CITI -	02/05/2025	02/05/2026	4,400		21658		41,800		14,584					(27,216)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		CITI -	10/02/2024	10/02/2025	2,800		19803	33,880			93		44,710			(25,410)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		CITI -	01/29/2025	01/29/2026	3,600		21411		30,240		9,969		5,264			(20,271)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A		CITI -	01/30/2025	01/30/2026	3,600		21508		30,600		10,172		2,316			(20,428)				0/0
RAINBOW OPTION	INDEX LIAB	N/A		CITI -	10/24/2024	10/24/2025	1,500		0.995	47,850			3,023		78,195			(35,888)				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)
RAINBOW OPTION	INDEX LIAB	N/A		CITI-	12/05/2024	12/05/2025	1,700		0.999	43,690			7,802		63,342			(32,768)				0/0
RAINBOW OPTION	INDEX LIAB	N/A		CITI-	12/12/2024	12/12/2025	2,200		1	36,520			7,224		51,408			(27,390)				0/0
RAINBOW OPTION	INDEX LIAB	N/A		CITI-	12/19/2024	12/19/2025	1,000		1.0009999999999999	28,361			6,155		43,152			(21,271)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		CITI-	04/03/2025	04/02/2026	8,227		399.25763999998		37,440		18,875		108,078			(18,565)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		CITI-	04/03/2025	04/02/2026	11,312		391.47483999997		84,040		42,367		219,987			(41,673)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		CITI-	02/06/2025	02/06/2026	16,031		385.97649999999		140,120		49,273		385,019			(90,847)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		CITI-	02/06/2025	02/06/2026	6,981		395.25850000003		34,290		12,058		108,430			(22,232)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		CITI-	02/06/2025	02/06/2026	5,430		389.84399999999		37,800		13,292		110,621			(24,508)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		CITI-	04/03/2025	04/02/2026	13,626		389.52913999998		113,420		57,179		288,267			(56,241)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		CITI-	02/06/2025	02/05/2027	3,103		388.29700000003		34,080		23,032		73,568			(11,048)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		CITI-	06/06/2024	06/05/2026	3,454		376.34	40,040			13,585		117,742			(15,015)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		CITI-	04/03/2025	04/02/2027	2,314		389.91827999998		26,370		19,850		53,022			(6,520)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A		CITI-	04/03/2025	04/02/2026	4,870		409.89855999997		26,800		13,511		12,915			(13,289)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A		CITI-	02/27/2025	02/27/2026	2,203		407.25456000003		15,120		6,189		7,054			(8,931)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A		CITI-	03/13/2025	03/13/2026	2,715		406.44569000001		9,130		4,088		4,475			(5,042)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A		CITI-	11/14/2024	11/14/2025	2,964		406.91444999999	19,680			2,379		6,204			(14,760)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A		CITI-	04/11/2025	04/10/2026	2,993		399.73718000002		16,680		8,825		16,739			(7,855)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A		CITI-	12/19/2024	12/19/2025	1,264		396.51143999999	6,500			1,411		4,244			(4,875)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A		CITI-	10/17/2024	10/17/2025	2,722		404.13	18,040			793		4,604			(13,530)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A		CITI-	12/12/2024	12/12/2025	14,135		402.84674999999	90,630			17,927		37,328			(67,973)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A		CITI-	11/21/2024	11/21/2025	1,225		411.37488000002	6,000			841		1,258			(4,500)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A		CITI-	12/05/2024	12/05/2025	4,660		407.72	36,290			6,480		9,360			(27,218)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A		CITI-	01/24/2025	01/23/2026	2,492		205.04640000001		18,100		5,716		10,778			(12,384)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI-	11/20/2024	11/20/2025	10,841		422.92696000001	111,760			15,352		4,190			(83,820)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI-	11/14/2024	11/14/2025	11,608		421.0856	124,550			15,055		5,848			(93,413)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI-	02/21/2025	02/20/2026	7,619		429.27949999998		55,800		21,949		13,083			(33,851)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI-	12/05/2024	12/05/2025	25,262		441.15303999998	98,880			17,657		109			(74,160)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI-	12/19/2024	12/19/2025	27,797		428.16904	97,900			21,248		11,658			(73,425)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI-	11/21/2024	11/21/2025	24,748		441.98313000002	93,930			13,161		25			(70,448)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI-	03/05/2025	03/05/2026	9,765		429.30272000002		81,600		34,747		20,394			(46,853)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI-	12/04/2024	12/04/2025	12,990		426.76799999997	122,430			21,526		3,487			(91,823)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI-	04/10/2025	04/10/2026	14,012		419.25382999999		92,960		48,778		105,493			(44,182)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI-	02/26/2025	02/26/2026	26,944		438.06297999998		122,100		49,645		13,984			(72,455)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI-	04/10/2025	04/10/2026	22,519		428.44623999999		75,600		39,669		77,399			(35,931)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI-	04/03/2025	04/02/2026	24,104		441.93472000003		93,060		46,915		15,157			(46,145)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI-	02/12/2025	02/12/2026	11,369		423.61619999999		102,120		37,594		35,696			(64,526)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	12/12/2024	12/12/2025	37,694		434.70350000000				31,269		1,768			(118,560)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	04/11/2025	04/10/2026	22,198		002 430.20862	158,080			39,554		64,052			(35,206)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	12/05/2024	12/05/2025	12,999		426.47512	125,080			22,336		4,156			(93,810)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	03/27/2025	03/27/2026	19,252		441.1155		75,840		36,878		12,119			(38,962)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	04/02/2025	04/02/2026	24,022		443.45188000000 002		94,050		47,283		12,169			(46,767)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	01/15/2025	01/15/2026	13,578		424.33523000000 002		71,280		20,757		25,241			(50,523)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	11/21/2024	11/21/2025	10,536		425.25062000000 003	110,940			15,544		2,057			(83,205)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	04/03/2025	04/02/2026	12,417		430.84528		97,920		49,365		31,064			(48,555)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	01/23/2025	01/23/2026	10,229		418.86734999999 999		92,660		29,020		44,415			(63,640)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	11/14/2024	11/14/2025	29,638		438.49587000000 002	108,000			13,055		21			(81,000)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	12/19/2024	12/19/2025	9,350		413.92311999999 998	84,360			18,309		49,090			(63,270)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	04/11/2025	04/10/2026	13,718		420.98700000000 002		91,850		48,597		90,495			(43,253)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	02/26/2025	02/26/2026	6,368		429.48952000000 003		49,660		20,191		11,695			(29,469)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	12/12/2024	12/12/2025	7,688		419.78325000000 001	79,670			15,759		15,159			(59,753)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	02/27/2025	02/27/2026	27,174		438.70751999999 999		119,880		49,072		13,239			(70,808)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	01/15/2025	01/15/2026	8,046		413.99529000000 001		79,360		23,110		53,793			(56,250)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	01/23/2025	01/23/2026	17,464		432.09474		67,200		21,046		10,433			(46,154)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	11/20/2024	11/20/2025	24,884		439.97392000000 002	88,880			12,209		37			(66,660)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	03/05/2025	03/05/2026	16,112		441.18227999999 999		63,360		26,980		5,994			(36,380)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	01/24/2025	01/23/2026	10,216		216.00149999999 999		93,890		29,649		41,683			(64,241)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	03/13/2025	03/13/2026	20,976		436.83794		78,200		35,018		18,522			(43,182)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	12/04/2024	12/04/2025	25,245		441.048	98,880			17,385		98			(74,160)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	02/12/2025	02/12/2026	16,312		435.34960000000 001		69,960		25,755		9,393			(44,205)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	02/27/2025	02/27/2026	6,365		430.12943999999 999		48,620		19,902		11,043			(28,718)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	02/21/2025	02/20/2026	16,466		436.1968		77,720		30,571		10,001			(47,149)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	10/17/2024	10/17/2025	11,630		420.69932999999 997	118,440			5,206		81			(88,830)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	04/02/2025	04/02/2026	12,132		432.32436999999 999		97,500		49,018		25,803			(48,482)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	10/17/2024	10/17/2025	22,518		436.86453	84,630			3,720		2			(63,473)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	01/24/2025	01/23/2026	17,690		222.82259999999 999		70,290		22,197		9,514			(48,093)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	03/27/2025	03/27/2026	11,454		430.03631999999 999		94,000		45,709		29,221			(48,291)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		CITI -	03/13/2025	03/13/2026	9,131		425.49149999999 997		71,410		31,978		32,354			(39,432)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		CITI -	10/31/2024	10/30/2026	2,007		662.35131999999 999	54,600			29,550		27,217			(20,475)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		CITI -	01/16/2025	01/15/2027	2,345		684.78193999999 996		43,820		28,351		24,514			(15,469)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		CITI -	07/11/2024	07/10/2026	1,430		645.60530000000 006	25,440			9,855		19,337			(9,540)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		CITI -	12/12/2024	12/11/2026	4,780		706.12896000000 001	76,270			45,678		23,794			(28,601)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		CITI -	10/17/2024	10/16/2026	5,396		708.86757999999 998	87,780			45,819		17,313			(32,918)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		CITI -	11/27/2024	11/27/2026	2,710		720.81366000000 003	53,550			31,041		7,882			(20,081)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		CITI -	12/19/2024	12/18/2026	1,530		692.35847999999 999	20,790			12,651		11,648			(7,796)				D/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)
SP500LV8 EUROPEAN	INDEX LIAB	N/A		CITI-	08/15/2024	08/14/2026	4,314		681.51552000000004	57,250			24,929		22,553			(21,469)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		CITI-	05/09/2024	05/08/2026	3,075		644.61144000000002	51,170			15,457		31,222			(19,268)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		CITI-	02/13/2025	02/12/2027	1,147		714.73155999999994		17,360		11,899		6,230			(5,461)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		CITI-	02/27/2025	02/26/2027	2,112		715.25747999999999		33,800		23,818		12,024			(9,982)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		CITI-	11/14/2024	11/13/2026	1,797		716.64029000000005	26,400			14,796		5,444			(9,900)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		CITI-	11/21/2024	11/20/2026	2,744		725.36424	41,650			23,743		6,574			(15,619)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		CITI-	12/05/2024	12/04/2026	3,561		717.8836	60,500			35,652		11,946			(22,688)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI-	11/20/2024	11/20/2025	12,336		209.29461000000001	69,160			9,500		3,592			(51,870)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI-	10/16/2024	10/16/2025	7,109		211.422	32,700			1,348		2			(24,525)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI-	12/18/2024	12/18/2025	10,245		753.71295999999995	48,720			10,440		24,018			(36,540)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI-	01/23/2025	01/23/2026	25,672		205.83064999999999		127,200		39,837		63,741			(87,363)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI-	03/19/2025	03/19/2026	47,366		209.42802		171,270		79,518		72,503			(91,752)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI-	01/29/2025	01/29/2026	18,402		206.70650000000001		84,360		27,811		38,657			(56,549)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI-	10/30/2024	10/30/2025	10,564		208.04175000000001	51,700			4,119		2,583			(38,775)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI-	03/12/2025	03/12/2026	22,172		207.47		103,500		46,063		48,862			(57,437)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A		CITI-	11/06/2024	11/06/2025	18,546		209.23855	99,450			9,836		2,635			(74,588)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI-	01/23/2025	01/22/2027	8,234		206.03710000000001		56,950		37,393		41,414			(19,557)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI-	11/06/2024	11/06/2026	8,084		208.81797	43,350			23,845		27,208			(16,234)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI-	03/12/2025	03/12/2027	6,748		207.47		45,360		32,791		31,129			(12,569)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI-	06/26/2024	06/26/2026	7,491		200.04974999999999	49,200			18,087		55,850			(18,425)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI-	01/29/2025	01/29/2027	2,421		208.97800000000001		13,800		9,181		9,116			(4,619)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI-	10/30/2024	10/30/2026	3,842		207.417	27,520			14,874		15,026			(10,306)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI-	12/18/2024	12/18/2026	2,927		752.96	19,860			12,069		15,741			(7,437)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI-	10/16/2024	10/16/2026	2,370		211.21100000000001	15,900			8,288		5,654			(5,954)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI-	03/19/2025	03/19/2027	12,440		209.42802		82,160		60,183		47,683			(21,977)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		CITI-	11/20/2024	11/20/2026	4,270		210.13768999999999	30,330			17,266		12,591			(11,358)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	08/07/2024	08/07/2026	1,047		940.29445999999996	38,900			16,542		46,737			(14,567)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	07/10/2024	07/10/2026	1,019		975.08393999999998	30,000			11,605		18,187			(11,235)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	06/20/2024	06/18/2026	1,138		963.84654999999998	35,090			12,549		30,818			(13,177)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	09/18/2024	09/18/2026	512		977.84118000000001	15,450			7,460		11,513			(5,786)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	07/10/2024	07/10/2029	1,732		1001	55,080			41,589		45,536			(8,239)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	07/24/2024	07/24/2029	4,975		972.16686000000004	202,560			154,501		214,395			(30,301)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	09/18/2024	09/18/2029	7,582		978.82	319,680			253,642		290,637			(47,821)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	08/07/2024	08/07/2029	5,550		955.61494000000005	230,550			177,618		268,024			(34,488)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	06/20/2024	06/20/2029	5,793		964.81524000000002	240,800			179,182		250,980			(36,021)				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)
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A		GS-	10/03/2024	10/03/2025	74		42096	66,960			368		111,303			(50,220)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A		GS-	10/24/2024	10/24/2025	78		42501	57,090			3,607		89,334			(42,818)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	10/23/2024	10/23/2025	40,208		109.95	197,560			11,940		651			(148,170)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	11/06/2024	11/06/2025	38,073		109.71014	196,940			19,478		274			(147,705)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	02/05/2025	02/05/2026	66,801		109.30548		315,360		110,029		40,535			(205,331)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	01/08/2025	01/08/2026	32,997		109.36712		156,960		42,690		15,291			(114,270)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	10/02/2024	10/02/2025	42,537		108.01188	209,300			575		4			(156,975)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	12/11/2024	12/11/2025	44,741		113.04600000000 001	238,170			46,456		2,273			(178,628)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	12/26/2024	12/26/2025	34,250		110.52612000000 001	177,460			41,927		8,994			(133,095)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	01/08/2025	01/08/2026	19,248		109.69423999999 999		88,830		24,160		8,102			(64,670)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	01/23/2025	01/23/2026	24,669		107.79027000000 001		137,700		43,126		19,957			(94,574)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	10/16/2024	10/16/2025	16,405		108.7535	84,960			3,501		84			(63,720)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	02/26/2025	02/26/2026	39,289		108.14232		167,160		67,966		40,617			(99,194)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	03/26/2025	03/26/2026	46,761		102.92870000000 001		228,960		110,706		160,329			(118,254)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	03/19/2025	03/19/2026	36,951		102.06012		177,840		82,569		117,566			(95,271)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	12/18/2024	12/18/2025	31,067		112.90656	158,780			34,024		11,535			(119,085)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	02/12/2025	02/12/2026	48,477		108.30539		264,470		97,360		45,699			(167,110)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	04/02/2025	04/02/2026	45,107		103.47945		170,660		85,799		118,739			(84,861)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	01/02/2025	01/02/2026	33,180		108.94746000000 001		158,400		40,470		17,346			(117,930)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	12/04/2024	12/04/2025	25,405		113.57346	129,050			22,690		650			(96,788)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	10/30/2024	10/30/2025	28,292		109.85975000000 001	137,950			10,991		900			(103,463)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	03/05/2025	03/05/2026	38,139		104.80856		168,000		71,538		68,059			(96,462)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	03/12/2025	03/12/2026	34,077		103.24771		146,650		65,267		90,978			(81,383)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	11/20/2024	11/20/2025	32,942		112.08538	169,460			23,277		1,183			(127,095)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	11/26/2024	11/26/2025	33,590		112.64426	174,040			26,775		1,115			(130,530)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	02/20/2025	02/20/2026	50,109		110.14973999999 999		249,150		97,196		35,738			(151,954)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	11/13/2024	11/13/2025	43,009		111.05249999999 999	279,300			32,994		1,750			(209,475)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	10/09/2024	10/09/2025	31,158		109.0176	149,940			3,295		6			(112,455)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	01/29/2025	01/29/2026	35,796		109.32057		177,060		58,371		25,122			(118,689)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	04/10/2025	04/10/2026	46,257		99.303120000000 007		134,640		70,649		253,384			(63,991)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	03/12/2025	03/12/2027	4,868		100.4794		34,550		24,976		27,572			(9,574)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	10/09/2024	10/09/2026	9,164		108.58240000000 001	61,200			31,314		19,640			(22,919)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	02/12/2025	02/12/2027	7,317		109.29098		48,480		33,185		18,318			(15,295)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	11/20/2024	11/20/2026	16,916		111.97307000000 001	116,280			66,195		25,959			(43,545)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	04/10/2025	04/09/2027	10,513		95.18544		63,200		48,181		95,359			(15,019)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	08/21/2024	08/21/2026	20,985		109.26103999999999	140,990			62,662		37,570			(52,799)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	08/28/2024	08/28/2026	11,884		108.7728	83,070			37,718		24,279			(31,109)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	08/14/2024	08/14/2026	21,053		109.35925	138,000			60,008		37,076			(51,679)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	02/05/2025	02/05/2027	10,066		107.7813		70,730		47,735		27,432			(22,995)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	10/02/2024	10/02/2026	9,247		108.22812	60,400			30,324		21,134			(22,619)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	07/24/2024	07/24/2026	15,244		112.40152	106,080			43,072		20,341			(39,725)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	07/02/2024	07/02/2026	6,148		112.59435999999999	42,140			15,839		4,835			(15,781)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	05/01/2024	05/01/2026	21,014		102.93206000000001	149,600			43,565		72,918			(56,100)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	08/07/2024	08/07/2026	18,541		104.41494	151,400			64,381		61,915			(56,697)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	01/08/2025	01/08/2027	6,416		110.02136		39,410		25,084		13,654			(14,326)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	11/13/2024	11/13/2026	5,266		114.01390000001	35,760			20,014		6,107			(13,392)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	06/26/2024	06/26/2026	10,635		112.41175	72,720			26,734		9,795			(27,233)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	10/16/2024	10/16/2026	20,051		109.4093	132,000			68,807		38,971			(49,432)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	03/19/2025	03/19/2027	7,779		102.26506000000001		48,800		35,747		37,420			(13,054)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	05/22/2024	05/22/2026	10,929		108.33029999999999	78,600			25,156		17,499			(29,475)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	09/18/2024	09/18/2026	12,116		108.11790000001	76,310			36,847		28,269			(28,577)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	03/05/2025	03/05/2027	8,581		104.28816		53,550		38,198		32,730			(15,352)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	09/25/2024	09/25/2026	18,394		109.15649000001	119,400			58,799		37,489			(44,714)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	07/10/2024	07/10/2026	24,961		115.20912	175,160			67,757		13,806			(65,595)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	02/26/2025	02/26/2027	5,613		105.68454		38,940		27,402		20,024			(11,538)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	06/12/2024	06/12/2026	25,775		109.87984	189,660			66,082		28,737			(71,025)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	04/02/2025	04/02/2027	15,689		101.7531		95,360		71,684		79,245			(23,676)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	10/30/2024	10/30/2026	18,253		109.5305	122,000			65,937		38,753			(45,687)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	03/26/2025	03/25/2027	5,845		103.55		36,120		26,792		28,213			(9,328)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	12/11/2024	12/11/2026	14,036		113.273	97,600			58,373		18,251			(36,550)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	05/08/2024	05/08/2026	26,829		109.0628	161,240			48,505		34,927			(60,465)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	06/05/2024	06/05/2026	17,992		110.49696	112,200			38,016		16,094			(42,017)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	12/18/2024	12/18/2026	8,224		113.36	54,000			32,815		18,081			(20,222)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	01/29/2025	01/29/2027	8,261		108.99227999999999		55,530		36,944		21,540			(18,586)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	10/23/2024	10/23/2026	10,052		109.62015	67,650			35,913		21,665			(25,334)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	01/02/2025	12/31/2026	12,903		110.03476000001		77,140		48,385		27,907			(28,755)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	07/31/2024	07/31/2026	30,758		112.30744	203,700			84,665		25,130			(76,283)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	12/26/2024	12/24/2026	10,816		110.74806	72,840			44,986		20,792			(27,353)				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)
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	02/20/2025	02/19/2027	8,200		109.92922		55,080		38,284		20,076			(16,796)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	12/04/2024	12/04/2026	5,256		113.23308	36,600			21,538		6,575			(13,706)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	11/06/2024	11/06/2026	10,625		108.94063	76,560			42,113		15,849			(28,671)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	05/30/2024	05/29/2026	22,049		109.3	141,840			46,760		32,464			(53,190)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	11/26/2024	11/25/2026	9,723		112.75713	66,440			38,331		13,295			(24,915)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	01/08/2025	01/08/2027	12,832		110.45752		76,580		48,742		26,016			(27,838)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	07/17/2024	07/17/2026	13,081		115.48350000000001	96,000			38,058		11,241			(35,951)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	01/23/2025	01/22/2027	5,482		103.85871		49,680		32,620		22,007			(17,060)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	05/15/2024	05/15/2026	20,009		108.07689999999999	135,080			41,934		25,392			(50,655)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	09/11/2024	09/11/2026	13,082		106.85328	84,000			39,753		32,380			(31,457)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	06/20/2024	06/18/2026	32,738		112.07872	238,280			85,217		33,281			(89,478)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	09/05/2024	09/04/2026	21,417		107.7076	138,460			64,285		50,579			(51,923)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	01/06/2025	01/06/2026	23,064		112.41		52,780		14,065		13,575			(38,715)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	02/13/2025	02/13/2026	145,537		113.0917		376,820		139,755		80,293			(237,065)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	10/31/2024	10/31/2025	104,511		112.25763000000001	243,360			20,057		43,947			(182,520)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	01/16/2025	01/16/2026	30,265		112.66699		64,600		18,990		19,733			(45,610)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	12/12/2024	12/12/2025	32,645		113.29658999999999	76,960			15,223		11,067			(57,720)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	12/27/2024	12/23/2025	96,837		112.96548	210,370			48,773		48,641			(160,422)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	10/03/2024	10/03/2025	34,685		112.32756000000001	81,510			448		160			(61,133)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	12/19/2024	12/19/2025	95,374		112.31757	222,560			48,303		66,752			(166,920)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	12/19/2024	12/19/2025	23,175		112.20514	55,120			11,963		17,156			(41,340)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	11/07/2024	11/07/2025	32,769		112.49739	76,960			7,823		7,324			(57,720)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	10/17/2024	10/17/2025	22,214		112.21235	54,250			2,385		3,719			(40,688)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	02/06/2025	02/06/2026	43,069		113.86056000000001		93,100		32,738		16,939			(60,362)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	10/03/2024	10/03/2025	68,481		111.99024	171,710			943		1,383			(128,783)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	01/24/2025	01/23/2026	114,608		112.9325		295,100		93,189		72,180			(201,911)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	12/05/2024	12/05/2025	19,417		113.19669	45,760			8,171		6,047			(34,320)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	12/27/2024	12/23/2025	56,859		113.19096	117,760			27,302		25,245			(89,800)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	11/21/2024	11/21/2025	40,018		112.27761	93,600			13,114		17,432			(70,200)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	01/30/2025	01/30/2026	8,798		113.23308		21,200		7,047		4,497			(14,153)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	11/27/2024	11/26/2025	108,358		112.1365	276,940			42,842		61,786			(208,853)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	01/10/2025	01/09/2026	68,021		111.12403999999999		195,320		54,105		104,317			(141,215)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	03/21/2025	03/19/2026	166,946		113.17671		393,120		184,548		130,268			(208,572)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	01/10/2025	01/09/2026	24,165		111.79819999999999		61,290		16,978		28,769			(44,312)				0/0

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LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	01/16/2025	01/16/2026	108,599		112.55466		236,680		69,574		74,531			(167,106)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	03/06/2025	03/06/2026	110,964		114.13785		228,060		97,740		53,862			(130,320)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	02/27/2025	02/27/2026	44,898		113.84		103,530		42,379		25,992			(61,151)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	12/05/2024	12/05/2025	122,683		113.19669	289,120			51,629		38,204			(216,840)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	03/21/2025	03/19/2026	42,399		113.17671		99,840		46,869		33,084			(52,971)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	11/21/2024	11/21/2025	106,714		112.72717	228,000			31,945		33,946			(171,000)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	02/06/2025	02/06/2026	194,252		113.52		448,630		157,760		89,725			(290,870)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	01/24/2025	01/23/2026	18,514		112.0245		56,280		17,773		17,212			(38,507)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	03/27/2025	03/27/2026	44,228		113.01352		106,500		51,787		39,359			(54,713)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	02/21/2025	02/20/2026	142,568		113.37884		351,540		138,279		89,604			(213,261)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	11/14/2024	11/14/2025	89,730		111.91446000000001	234,320			28,324		47,494			(175,740)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	04/03/2025	04/02/2026	213,568		112.84524		461,720		232,768		283,853			(228,952)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	01/30/2025	01/30/2026	143,410		113.23308		347,190		115,412		73,297			(231,778)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	04/11/2025	01/14/2026	23,829		113.4588		14,300		5,460		10,983			(8,840)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	02/13/2025	02/13/2026	35,946		113.0917		93,070		34,518		19,831			(58,552)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	10/31/2024	10/31/2025	35,730		112.48237	79,600			6,560		12,431			(59,700)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	11/07/2024	11/07/2025	107,165		112.72261	240,790			24,476		19,515			(180,593)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	02/27/2025	02/27/2026	158,465		113.95384		358,200		146,626		87,488			(211,574)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	10/24/2024	10/24/2025	46,300		112.21	105,560			6,670		9,950			(79,170)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	01/06/2025	01/06/2026	119,755		112.52240999999999		268,650		71,591		66,680			(197,059)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	10/10/2024	10/10/2025	44,456		111.9375	113,500			2,806		6,424			(85,125)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	10/24/2024	10/24/2025	96,162		112.21	219,240			13,853		20,665			(164,430)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	11/14/2024	11/14/2025	30,206		112.47741000000001	70,720			8,549		10,714			(53,040)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	10/10/2024	10/10/2025	168,934		112.3875	395,200			9,771		10,829			(296,400)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	04/03/2025	04/02/2026	62,814		113.63357999999999		115,500		58,227		65,069			(57,273)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	03/13/2025	03/13/2026	39,968		113.23112		83,700		37,481		30,971			(46,219)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	10/17/2024	10/17/2025	111,072		112.43745	260,000			11,429		13,728			(195,000)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	03/13/2025	03/13/2026	150,102		112.55444		359,970		161,195		148,541			(198,775)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	12/12/2024	12/12/2025	98,818		113.75023	212,800			42,092		25,021			(159,600)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	03/06/2025	03/06/2026	31,704		113.45643		74,880		32,091		20,351			(42,789)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	04/11/2025	04/08/2026	4,583		105.7056		19,300		10,161		25,038			(9,139)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	02/21/2025	02/20/2026	36,962		112.92395999999999		99,540		39,154		27,936			(60,386)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	03/27/2025	03/27/2026	131,800		112.56056		345,680		168,092		136,940			(177,588)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	11/27/2024	11/26/2025	39,968		112.7	91,350			14,131		15,943			(68,891)				0/0

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LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	04/11/2025	04/10/2026	200,715		109.3092		435,810		230,581		523,786			(205,229)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	01/06/2025	01/06/2027	55,886		112.85964		160,650		101,811		82,985			(58,839)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	11/21/2024	11/20/2026	57,803		112.39	176,800			100,786		94,642			(66,300)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	08/08/2024	08/07/2026	68,210		112.42308	170,240			72,492		90,529			(63,840)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	08/15/2024	08/14/2026	30,344		111.9118	91,460			39,825		47,609			(34,298)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	09/26/2024	09/25/2026	62,161		111.97032	205,800			101,487		104,052			(77,175)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	07/25/2024	07/24/2026	52,854		114.18792000000001	157,800			64,160		51,438			(59,175)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	05/09/2024	05/08/2026	43,256		113.1	131,320			39,668		38,735			(49,449)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	12/19/2024	12/18/2026	46,350		112.31757	143,520			87,334		84,593			(53,820)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	01/24/2025	01/22/2027	29,093		111.911		111,210		73,322		57,511			(37,888)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	02/13/2025	02/12/2027	59,618		112.63706000000001		212,160		145,423		95,186			(66,737)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	05/09/2024	05/08/2026	46,787		113.1	142,040			42,906		41,898			(53,485)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	11/07/2024	11/06/2026	49,597		112.94783	145,600			80,200		66,777			(54,600)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	01/16/2025	01/15/2027	56,080		112.66699		163,170		105,567		93,356			(57,603)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	01/16/2025	01/15/2027	56,080		112.77932		160,650		103,937		91,242			(56,713)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	08/22/2024	08/21/2026	33,856		112.62687	99,180			44,141		48,360			(37,193)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	12/05/2024	12/04/2026	30,891		113.53662	92,400			54,450		40,712			(34,650)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	01/30/2025	01/29/2027	21,995		113.11962		71,250		47,467		32,619			(23,783)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	09/12/2024	09/11/2026	61,580		111.89	190,440			90,250		103,706			(71,415)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	05/31/2024	05/29/2026	65,256		113.36324999999999	194,620			64,426		58,006			(73,285)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	12/05/2024	12/04/2026	37,070		113.31	114,240			67,320		51,379			(42,840)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	12/27/2024	12/23/2026	60,412		112.62726000000001	187,000			115,873		102,816			(70,610)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	02/13/2025	02/12/2027	60,494		113.43268		193,200		132,427		82,018			(60,773)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	10/10/2024	10/09/2026	44,456		112.3875	139,000			71,218		72,446			(52,125)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	09/06/2024	09/04/2026	55,451		111.55200000000001	181,660			84,691		108,751			(68,404)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	07/25/2024	07/24/2026	52,854		114.07396	160,200			65,136		53,182			(60,075)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	09/12/2024	09/11/2026	72,289		112.22566999999999	213,030			100,955		112,200			(79,886)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	05/31/2024	05/29/2026	44,092		113.4765	129,500			42,869		37,756			(48,763)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	04/03/2025	04/02/2027	86,145		112.62		264,000		198,725		193,499			(65,275)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	05/16/2024	05/15/2026	72,259		113.15555999999999	234,520			73,106		72,050			(88,309)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	11/14/2024	11/13/2026	39,090		112.59	119,680			67,073		61,962			(44,880)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	02/21/2025	02/19/2027	52,803		112.69652000000001		187,200		130,653		92,368			(56,547)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	09/26/2024	09/25/2026	74,594		111.97032	246,960			121,784		124,862			(92,610)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	10/03/2024	10/02/2026	47,136		112.44	145,750			73,275		74,560			(54,656)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	01/10/2025	01/08/2027	43,856		111.46111999999999		150,430		96,275		103,596			(54,155)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	09/19/2024	09/18/2026	64,976		111.85584	208,050			100,596		108,568			(78,019)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	07/18/2024	07/17/2026	44,514		114.65385000000001	149,430			59,320		39,426			(56,036)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	04/26/2024	04/24/2026	39,957		113.57756000000001	97,200			27,522		25,353			(36,651)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	01/10/2025	01/08/2027	16,110		111.12403999999999		57,780		36,979		40,463			(20,801)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	08/08/2024	08/07/2026	48,465		110.53455	159,300			67,834		103,124			(59,738)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	10/24/2024	10/23/2026	38,287		112.09779	119,540			63,547		65,999			(44,828)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	04/03/2025	04/02/2027	96,913		113.1831		273,240		205,681		197,092			(67,559)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	03/21/2025	03/19/2027	65,365		113.17671		205,720		151,523		106,859			(54,197)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	04/11/2025	04/09/2027	54,990		109.9644		147,000		112,531		161,507			(34,469)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	04/11/2025	04/09/2027	98,066		110.5104		240,750		184,298		263,337			(56,452)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	03/13/2025	03/12/2027	60,396		112.89278		182,920		132,416		105,820			(50,504)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	07/11/2024	07/10/2026	54,802		113.61815	195,930			75,896		48,626			(73,474)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	05/02/2024	04/30/2026	20,464		112.699	57,730			16,825		20,694			(21,768)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	10/17/2024	10/16/2026	50,649		112.55	156,180			81,523		79,858			(58,568)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	06/06/2024	06/05/2026	55,516		113.3865	171,990			58,354		52,902			(64,496)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	10/31/2024	10/30/2026	57,168		112.25763000000001	177,280			95,945		104,029			(66,480)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	11/27/2024	11/27/2026	48,850		112.5873	152,350			88,313		80,187			(57,131)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	07/18/2024	07/17/2026	46,260		114.19293	165,360			65,644		47,009			(62,010)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	10/17/2024	10/16/2026	43,540		112.43745	136,220			71,104		70,491			(51,083)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	01/06/2025	01/06/2027	37,257		112.52240999999999		112,560		71,334		59,369			(41,226)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	05/16/2024	05/15/2026	25,555		112.81473	87,000			27,120		28,428			(32,760)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	06/27/2024	06/26/2026	37,119		113.29318000000001	111,300			40,973		38,763			(41,738)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	08/01/2024	07/31/2026	50,265		114.46541999999999	157,320			65,478		56,829			(58,995)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	11/21/2024	11/20/2026	55,136		112.16522000000001	174,220			99,315		94,690			(65,333)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	06/21/2024	06/18/2026	55,797		112.89699	171,990			61,764		65,622			(64,853)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	08/29/2024	08/28/2026	49,884		112.14774	155,680			70,783		80,329			(58,380)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	12/12/2024	12/11/2026	41,468		113.06977000000001	134,420			80,504		61,933			(50,408)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	03/27/2025	03/25/2027	45,113		113.91943999999999		126,480		93,947		65,567			(32,533)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	12/12/2024	12/11/2026	41,468		113.41	128,310			76,845		57,525			(48,116)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	06/13/2024	06/12/2026	50,353		113.27914	160,740			56,082		57,242			(60,278)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	08/15/2024	08/14/2026	62,472		112.1354	182,000			79,250		92,577			(68,250)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	10/31/2024	10/30/2026	54,489		112.14525999999999	172,020			93,099		101,523			(64,508)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	10/10/2024	10/09/2026	56,015		112.6125	169,470			86,830		86,537			(63,551)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	11/07/2024	11/06/2026	50,483		112.49739	157,890			86,970		75,255			(59,209)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	08/01/2024	07/31/2026	79,365		114.69458	241,200			100,390		84,135			(90,450)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	07/11/2024	07/10/2026	50,452		113.7328	177,480			68,749		43,202			(66,555)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	02/27/2025	02/26/2027	76,591		114.06768		229,680		161,849		105,972			(67,831)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	03/13/2025	03/12/2027	71,054		113.23112		204,800		148,255		116,628			(56,545)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	12/19/2024	12/18/2026	45,459		112.43	138,720			84,413		81,094			(52,020)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	06/27/2024	06/26/2026	57,446		113.18	174,850			64,368		62,065			(65,569)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	07/05/2024	07/02/2026	77,893		113.86181999999999	247,420			93,637		65,282			(93,295)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	09/19/2024	09/18/2026	65,866		111.40752000000001	224,220			108,414		122,312			(84,083)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	02/21/2025	02/19/2027	49,283		113.60628		154,560		107,872		71,918			(46,688)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	03/06/2025	03/05/2027	78,380		113.68357		239,410		171,007		112,827			(68,403)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	11/27/2024	11/27/2026	55,955		112.36190000000001	179,550			104,080		96,321			(67,331)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	03/21/2025	03/19/2027	98,931		113.06341999999999		315,840		232,633		165,314			(83,208)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	07/05/2024	07/02/2026	58,638		113.74773	188,940			71,505		50,945			(71,244)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	05/23/2024	05/22/2026	52,957		113.00995	168,600			54,259		55,091			(63,574)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	09/06/2024	09/04/2026	59,923		111.664	193,630			90,272		114,519			(72,912)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	11/14/2024	11/13/2026	42,644		111.80186999999999	145,440			81,510		79,898			(54,540)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	01/30/2025	01/29/2027	48,390		113.34654		151,800		101,130		68,448			(50,670)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	06/21/2024	06/18/2026	51,368		113.01	156,020			56,029		58,421			(58,831)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	08/22/2024	08/21/2026	46,329		111.39167999999999	161,200			71,743		89,698			(60,450)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	01/24/2025	01/22/2027	64,357		113.273		204,400		134,763		96,954			(69,637)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	02/06/2025	02/05/2027	75,591		113.17944		245,100		165,645		110,499			(79,455)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	06/13/2024	06/12/2026	58,304		113.62	177,540			61,944		59,750			(66,578)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	08/29/2024	08/28/2026	57,011		112.48452	169,600			77,112		84,393			(63,600)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	10/24/2024	10/23/2026	68,560		112.21	210,210			111,746		115,174			(78,829)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	05/23/2024	05/22/2026	72,374		113.1233	227,140			73,099		72,613			(85,648)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	05/02/2024	04/30/2026	56,055		110.34175	218,610			63,711		114,884			(82,432)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	02/27/2025	02/26/2027	28,171		113.38464		92,800		65,393		44,736			(27,407)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	10/03/2024	10/02/2026	54,251		112.32756000000001	170,800			85,869		88,147			(64,050)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	02/06/2025	02/05/2027	54,496		113.40648		171,120		115,647		75,989			(55,473)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	03/06/2025	03/05/2027	30,823		113.57		95,550		68,250		45,397			(27,300)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	03/27/2025	03/25/2027	63,689		112.90028		205,920		152,953		112,767			(52,967)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	12/27/2024	12/23/2026	66,631		113.30370000000001	187,500			116,183		98,434			(70,799)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	06/06/2024	06/05/2026	15,862		113.5	48,420			16,428		14,575			(18,158)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	11/14/2024	11/12/2027	47,974		112.13964	179,820			127,125		109,713			(44,955)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	09/19/2024	09/17/2027	76,547		111.74375999999999	289,820			190,029		182,096			(72,455)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	10/03/2024	10/01/2027	56,919		112.21512	212,480			142,042		132,064			(53,120)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	03/13/2025	03/13/2028	92,371		113.45668000000001		306,800		250,483		188,223			(56,317)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	10/24/2024	10/22/2027	72,122		112.09779	261,630			179,931		169,876			(65,408)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	01/24/2025	01/24/2028	43,198		112.4785		173,460		134,225		97,719			(39,235)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	03/27/2025	03/27/2028	101,725		112.78704		386,400		320,412		230,031			(65,988)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	07/18/2024	07/16/2027	53,243		114.53861999999999	208,620			124,752		86,855			(52,155)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	07/11/2024	07/09/2027	60,891		113.5035	251,300			148,663		100,037			(62,825)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	11/21/2024	11/19/2027	64,028		112.27761	231,120			164,874		141,881			(57,780)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	01/10/2025	01/07/2028	24,165		112.13527999999999		87,210		66,308		61,938			(20,902)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	05/09/2024	05/07/2027	53,849		113.2131	187,880			100,582		90,191			(47,099)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	08/01/2024	07/30/2027	65,256		115.1529	220,520			134,695		106,145			(55,130)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	05/23/2024	05/21/2027	61,783		113.1233	224,000			122,912		111,580			(56,206)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	08/08/2024	08/06/2027	77,185		112.2009	240,800			148,626		163,610			(60,200)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	06/06/2024	06/04/2027	60,804		113.6135	213,210			119,296		100,691			(53,303)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	05/31/2024	05/28/2027	73,192		113.36324999999999	254,810			141,327		122,260			(63,878)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	03/21/2025	03/21/2028	45,932		113.51658		162,240		133,889		91,598			(28,351)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	04/11/2025	04/11/2028	104,482		110.5104		312,360		263,777		320,529			(48,583)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	06/27/2024	06/25/2027	40,654		113.18	144,440			83,595		74,657			(36,110)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	09/12/2024	09/10/2027	75,859		112.11378000000001	268,600			174,393		172,063			(67,150)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	07/25/2024	07/23/2027	52,854		114.30188	183,000			110,604		87,141			(45,750)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	02/27/2025	02/25/2028	77,472		114.06768		272,800		219,089		143,927			(53,711)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	08/15/2024	08/13/2027	66,042		110.23480000000001	282,680			176,287		197,287			(70,670)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	09/26/2024	09/24/2027	70,154		112.30758	259,120			171,560		154,640			(64,780)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	01/06/2025	01/06/2028	47,015		112.41		167,480		126,605		100,495			(40,875)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	10/10/2024	10/08/2027	72,019		112.5	259,200			174,936		160,884			(64,800)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	05/16/2024	05/14/2027	72,259		113.15555999999999	269,780			146,162		130,847			(67,631)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	06/21/2024	06/21/2027	60,225		112.89699	216,920			124,749		117,643			(54,230)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	12/12/2024	12/10/2027	38,821		113.86364	132,880			97,348		69,195			(33,220)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	02/06/2025	02/04/2028	57,133		113.52		206,050		161,519		105,679			(44,531)				0/0

SCHEDULE DB - PART A - SECTION 1

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LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	05/02/2024	04/30/2027	72,960		111.801	268,140			141,826		160,038			(67,220)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	02/21/2025	02/18/2028	58,963		113.1514		225,790		180,383		122,390			(45,407)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	11/27/2024	11/26/2027	62,172		112.5873	225,400			162,238		135,306			(56,350)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	02/13/2025	02/10/2028	68,385		112.97803999999999		265,200		209,535		134,869			(55,665)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	10/31/2024	10/29/2027	59,848		112.37	213,060			147,893		139,315			(53,265)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	12/27/2024	12/23/2027	73,738		113.30370000000001	244,850			182,962		147,300			(61,438)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	08/29/2024	08/27/2027	57,901		112.14774	211,900			134,863		132,976			(52,975)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	12/19/2024	12/17/2027	52,589		111.86785	198,830			146,938		131,300			(49,708)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	04/26/2024	04/26/2027	35,518		113.57756000000001	104,400			54,736		51,156			(26,124)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	03/06/2025	03/06/2028	35,227		112.88858		138,000		111,786		75,878			(26,214)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	11/07/2024	11/05/2027	54,025		112.72261	190,930			133,756		106,684			(47,733)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	01/30/2025	01/28/2028	18,476		113.34654		67,410		52,409		35,243			(15,001)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	01/16/2025	01/14/2028	44,508		112.66699		151,500		115,845		96,252			(35,655)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	08/22/2024	08/20/2027	47,220		111.84084	179,140			112,865		114,622			(44,785)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	07/05/2024	07/02/2027	64,765		113.97591	236,060			138,515		99,096			(59,178)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	09/06/2024	09/03/2027	57,240		111.664	215,680			139,033		147,513			(54,069)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	10/17/2024	10/15/2027	62,200		112.43745	226,800			154,523		140,529			(56,700)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	06/13/2024	06/11/2027	68,021		113.50637999999999	244,860			138,575		124,867			(61,215)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	12/05/2024	12/03/2027	35,305		113.53662	124,000			90,048		65,398			(31,000)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A		GS-	04/03/2025	04/03/2028	79,864		113.29572		265,220		221,622		194,180			(43,598)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	11/21/2024	11/21/2028	68,475		112.50239000000001	265,650			208,699		181,958			(49,673)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	05/31/2024	05/31/2028	104,056		113.25	404,740			270,104		228,872			(75,785)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	08/15/2024	08/15/2028	82,106		111.68819999999999	330,280			237,304		229,413			(61,758)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	05/23/2024	05/23/2028	55,605		113.1233	221,130			146,559		127,868			(41,462)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	05/16/2024	05/16/2028	96,933		113.15555999999999	397,100			261,099		223,722			(74,405)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	04/03/2025	04/03/2029	112,168		112.73262		440,000		385,753		351,703			(54,247)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	03/06/2025	03/06/2029	98,635		113.34286		403,200		345,758		245,739			(57,442)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	09/06/2024	09/06/2028	67,078		112	270,000			198,333		192,085			(50,556)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	05/02/2024	05/02/2028	73,850		111.5765	302,950			196,283		204,801			(56,764)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	02/06/2025	02/06/2029	72,075		113.40648		288,640		241,983		170,206			(46,657)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	12/05/2024	12/05/2028	41,483		113.64993	159,330			126,700		95,854			(29,793)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	07/05/2024	07/05/2028	79,643		113.86181999999999	323,050			223,343		162,296			(60,489)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	07/11/2024	07/11/2028	80,028		113.96210000000001	343,160			238,332		157,847			(64,166)				0/0

SCHEDULE DB - PART A - SECTION 1

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LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	10/31/2024	10/31/2028	63,421		112.37	249,210			192,199		181,435			(46,599)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	08/01/2024	08/01/2028	82,011		114.92374	317,130			224,815		176,839			(59,299)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	12/27/2024	12/27/2028	105,721		112.96548	403,410			327,321		276,113			(75,536)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	07/18/2024	07/18/2028	65,462		114.53861999999999	280,500			196,158		137,294			(52,450)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	04/11/2025	04/11/2029	82,486		110.0736		290,700		256,805		311,474			(33,895)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	11/14/2024	11/14/2028	66,631		111.91446000000001	279,750			218,435		193,070			(52,309)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	03/13/2025	03/13/2029	72,831		112.66722		291,100		251,024		202,600			(40,076)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	11/07/2024	11/07/2028	69,082		112.72261	269,880			209,434		171,744			(50,464)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	01/24/2025	01/24/2029	38,790		112.9325		161,040		133,758		101,216			(27,282)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	02/21/2025	02/21/2029	82,725		113.03767999999999	348,740			296,357		215,423			(52,383)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	06/06/2024	06/06/2028	86,359		113.3865	343,000			229,998		191,458			(64,136)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	02/27/2025	02/27/2029	69,548		114.29536		264,650		225,678		157,193			(38,972)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	05/09/2024	05/09/2028	60,028		112.98690000000001	235,960			154,014		135,220			(44,212)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	02/13/2025	02/13/2029	76,276		113.54634		304,500		256,739		173,756			(47,761)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	04/26/2024	04/26/2028	57,716		112.00788	223,600			143,951		142,461			(41,896)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	01/10/2025	01/10/2029	17,005		111.12403999999999		74,100		60,835		59,415			(13,265)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	10/03/2024	10/03/2028	72,038		111.3156	324,000			243,666		221,958			(60,584)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	06/27/2024	06/27/2028	34,468		113.29318000000001	133,380			91,356		78,369			(24,940)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	12/12/2024	12/12/2028	51,173		113.52341	201,260			161,008		121,614			(37,633)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	10/10/2024	10/10/2028	81,800		112.5	325,680			246,491		216,924			(60,898)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	06/21/2024	06/21/2028	76,167		112.89699	301,860			205,795		184,773			(56,521)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	01/16/2025	01/16/2029	65,871		112.44233		252,340		207,921		180,797			(44,419)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	09/26/2024	09/26/2028	89,690		112.9821	343,400			256,609		214,924			(64,211)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	03/27/2025	03/27/2029	84,918		112.90028		349,440		304,683		230,315			(44,757)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	01/06/2025	01/05/2029	45,241		112.97205		167,280		136,667		110,822			(30,613)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	12/19/2024	12/19/2028	63,286		111.98027999999999	257,730			207,420		188,679			(48,192)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	08/22/2024	08/22/2028	73,058		111.1671	326,360			236,052		228,174			(61,025)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	03/21/2025	03/21/2029	78,615		113.62987		303,490		263,732		191,144			(39,758)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	10/24/2024	10/24/2028	95,272		112.09779	381,990			292,772		263,237			(71,427)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	09/12/2024	09/12/2028	89,246		111.77811	365,000			269,250		251,745			(68,250)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	01/30/2025	01/30/2029	26,395		113.11962		108,000		90,025		65,010			(17,975)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	08/08/2024	08/08/2028	89,750		111.86763000000001	327,000			233,379		241,366			(61,145)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	09/19/2024	09/19/2028	89,898		111.85584	371,680			275,960		247,884			(69,499)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	06/13/2024	06/13/2028	75,088		113.62	294,950			199,192		171,186			(55,152)				0/0

SCHEDULE DB - PART A - SECTION 1

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LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	11/27/2024	11/27/2028	73,719		112.36190000000001	300,460			237,444		204,452			(56,220)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	10/17/2024	10/17/2028	67,532		112.43745	272,080			207,228		180,546			(50,875)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	07/25/2024	07/25/2028	65,187		113.96	259,000			182,364		144,662			(48,429)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A		GS-	08/29/2024	08/29/2028	59,683		111.81095999999999	249,910			181,955		170,436			(46,730)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	12/12/2024	12/12/2029	178,225		113.29658999999999	765,580			643,087		486,286			(114,522)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	03/21/2025	03/21/2030	174,013		113.29		742,690		664,877		486,262			(77,813)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	08/22/2024	08/22/2029	143,443		112.17771	621,460			483,887		433,727			(92,964)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	10/17/2024	10/17/2029	166,163		111.8747	751,740			608,395		523,995			(112,452)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	03/06/2025	03/06/2030	199,912		113.45643		860,330		762,276		542,741			(98,054)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	11/21/2024	11/21/2029	199,200		112.61478	819,840			679,232		576,663			(122,639)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	02/27/2025	02/27/2030	183,115		113.72615999999999		786,240		693,614		494,098			(92,626)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	10/24/2024	10/24/2029	190,544		111.87336999999999	830,320			675,175		594,345			(124,207)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	04/11/2025	04/11/2030	217,212		109.2		893,490		810,169		939,333			(83,321)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	09/26/2024	09/26/2029	206,909		113.09452	845,790			674,778		550,108			(126,521)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	08/08/2024	08/08/2029	206,426		111.64545	830,300			640,127		633,315			(124,204)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	02/21/2025	02/21/2030	213,852		113.1514		945,270		831,713		604,089			(113,557)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	01/06/2025	01/04/2030	217,333		112.63482		886,900		757,003		615,054			(129,897)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	05/31/2024	05/31/2029	164,903		113.25	682,550			500,961		418,145			(102,214)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	05/23/2024	05/23/2029	143,866		113.1233	609,620			445,247		379,130			(91,393)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	02/06/2025	02/06/2030	195,131		113.40648		832,500		724,845		513,271			(107,655)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	01/10/2025	01/10/2030	103,822		111.12403999999999		474,440		406,514		385,635			(67,926)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	08/15/2024	08/15/2029	155,288		111.8	661,200			512,294		473,100			(98,908)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	11/07/2024	11/07/2029	154,991		113.51088	602,000			494,135		391,135			(90,053)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	09/19/2024	09/19/2029	219,849		111.85584	973,180			772,678		669,022			(145,577)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	08/29/2024	08/29/2029	139,854		111.02513999999999	670,390			524,557		480,622			(100,283)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	03/27/2025	03/27/2030	296,329		113.12676		1,269,650		1,139,554		854,820			(130,096)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	06/21/2024	06/21/2029	185,989		113.01	779,100			580,799		504,272			(116,673)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	07/11/2024	07/11/2029	160,926		114.07675	727,050			549,371		365,011			(108,759)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	01/24/2025	01/24/2030	113,727		113.6135		469,560		405,939		302,149			(63,621)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	05/16/2024	05/16/2029	242,333		113.38278	1,034,000			750,813		623,112			(154,930)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	09/12/2024	09/12/2029	188,309		112.00189	810,240			640,201		569,728			(121,203)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	07/25/2024	07/25/2029	165,610		114.18792000000001	689,960			526,638		408,890			(103,210)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	10/31/2024	10/31/2029	143,814		112.25763000000001	610,190			498,517		456,136			(91,278)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	09/06/2024	09/06/2029	178,875		111.664	798,000			628,595		585,046			(119,503)				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	N/A		GS-	06/06/2024	06/06/2029	148,044		113.273	633,360			466,431		383,063			(94,744)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	10/03/2024	10/03/2029	226,788		112.21512	1,002,150			803,367		685,057			(149,911)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	06/27/2024	06/27/2029	115,776		112.95363999999999	495,180			370,368		313,879			(74,074)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	07/18/2024	07/18/2029	183,294		114.76908	819,000			621,991		431,419			(122,513)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	01/16/2025	01/16/2030	154,887		112.33		640,320		550,149		471,151			(90,171)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	06/13/2024	06/13/2029	206,714		113.73362	858,780			635,732		531,978			(128,464)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	10/10/2024	10/10/2029	182,271		112.3875	785,150			632,422		542,383			(117,450)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	04/03/2025	04/03/2030	244,975		112.84524		1,021,020		920,317		813,366			(100,703)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	04/26/2024	04/26/2029	151,838		112.79272	583,110			417,010		385,927			(87,370)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	11/27/2024	11/27/2029	145,661		112.7	613,360			510,461		426,365			(91,802)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	12/19/2024	12/19/2029	221,945		112.31757	931,260			785,830		691,580			(139,306)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	08/01/2024	08/01/2029	205,467		114.92374	855,110			655,975		508,799			(127,915)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	01/30/2025	01/30/2030	145,170		113.34654		618,750		536,363		386,094			(82,387)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	11/14/2024	11/14/2029	163,468		111.91446000000001	726,800			599,361		517,116			(108,721)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	12/27/2024	12/27/2029	219,439		113.07822	884,260			750,869		624,061			(132,421)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	03/13/2025	03/13/2030	250,466		112.89278		1,046,220		930,992		739,602			(115,228)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	12/05/2024	12/05/2029	128,861		113.53662	537,280			449,254		338,906			(80,371)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	07/05/2024	07/05/2029	182,041		113.97591	780,000			587,460		424,829			(116,807)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	05/09/2024	05/09/2029	144,774		113.2131	593,680			428,805		364,932			(88,954)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	05/02/2024	05/02/2029	207,314		111.5765	899,380			646,152		641,636			(134,759)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A		GS-	02/13/2025	02/13/2030	220,936		113.31901999999999		955,080		835,237		577,969			(119,843)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A		GS-	10/03/2024	10/03/2025	121		19892	50,640			278		88,719			(37,980)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A		GS-	10/17/2024	10/17/2025	813		3192	57,200			2,514		60,880			(42,900)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A		GS-	10/24/2024	10/24/2025	607		3165	30,020			1,897		40,425			(22,515)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		GS-	03/12/2025	03/12/2026	15,120		387.4461		101,500		45,173		340,679			(56,327)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		GS-	03/06/2025	03/06/2026	4,934		390.51168000000001		30,400		13,029		97,311			(17,371)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		GS-	03/12/2025	03/12/2026	9,124		392.04942		45,850		20,406		168,124			(25,444)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		GS-	03/06/2025	03/06/2026	13,762		393.59264000000002		69,430		29,756		234,609			(39,674)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		GS-	02/27/2025	02/27/2026	19,962		386.89722		157,850		64,614		458,585			(93,236)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		GS-	02/27/2025	02/27/2026	10,629		393.84053999999998		54,940		22,489		178,236			(32,451)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		GS-	03/12/2025	03/12/2026	17,205		383.22638999999998		147,840		65,797		455,330			(82,043)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		GS-	03/06/2025	03/06/2026	25,706		383.19439999999997		241,560		103,526		680,594			(138,034)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		GS-	02/27/2025	02/27/2026	5,444		388.05444		40,320		16,505		119,246			(23,815)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		GS-	03/12/2025	03/12/2027	6,778		383.61		78,780		56,951		187,684			(21,829)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		GS-	03/06/2025	03/05/2027	3,895		384.73487999999998		46,050		32,893		104,263			(13,157)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		GS-	09/25/2024	09/25/2026	6,661		390.71032000000002	78,780			38,796		145,525			(29,502)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		GS-	02/27/2025	02/26/2027	3,111		385.35426000000001		36,720		25,875		81,654			(10,845)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	11/26/2024	11/26/2025	2,298		267.279	8,880			1,366		6,588			(6,660)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	03/05/2025	03/05/2026	1,934		257.81423000000001		13,550		5,770		21,860			(7,780)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	01/02/2025	01/02/2026	1,981		258.70999999999998		7,600		1,942		19,814			(5,658)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	10/02/2024	10/02/2025	2,285		262.88317999999998	15,420			42		14,043			(11,565)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	11/06/2024	11/06/2025	5,020		264.92631	19,630			1,941		20,542			(14,723)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	10/02/2024	10/02/2025	2,666		269.73183999999998	10,290			28		563			(7,718)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	10/23/2024	10/23/2025	4,237		258.93087000000003	28,930			1,749		39,756			(21,698)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	02/05/2025	02/05/2026	2,333		259.96854000000002		12,300		4,291		21,666			(8,009)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	04/09/2025	04/09/2026	777		266.90616		2,660		1,388		4,699			(1,272)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	10/09/2024	10/09/2025	2,697		266.31882000000002	9,730			214		5,934			(7,298)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	10/30/2024	10/30/2025	1,158		268.04430000000002	3,390			270		2,234			(2,543)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	12/11/2024	12/11/2025	2,306		266.41408000000001	9,180			1,791		8,919			(6,885)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	10/23/2024	10/23/2025	5,393		265.68333000000001	21,140			1,278		17,546			(15,855)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	12/11/2024	12/11/2025	4,612		259.90983	30,840			6,015		40,320			(23,130)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	03/12/2025	03/12/2026	2,326		262.85455000000002		11,280		5,020		19,252			(6,260)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	02/20/2025	02/20/2026	1,163		264.02816000000001		4,650		1,814		7,387			(2,836)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	03/19/2025	03/19/2026	771		259.02071999999998		5,200		2,414		7,983			(2,786)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	04/02/2025	04/02/2026	2,298		264.73511999999999		11,580		5,822		15,109			(5,758)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	02/05/2025	02/05/2026	389		263.31135999999998		1,560		544		2,639			(1,016)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	11/06/2024	11/06/2025	772		256.63927000000001	5,880			582		8,940			(4,410)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	10/30/2024	10/30/2025	3,861		258.98	24,700			1,968		35,735			(18,525)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	10/09/2024	10/09/2025	1,926		258.79129	13,000			286		18,078			(9,750)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	03/19/2025	03/19/2026	1,928		262.13207999999997		10,300		4,782		15,490			(5,518)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	11/26/2024	11/26/2025	3,830		260.23847999999998	26,100			4,015		30,642			(19,575)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	01/23/2025	01/23/2026	2,357		260.95474999999999		9,000		2,819		19,699			(6,181)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A		GS-	01/02/2025	01/02/2026	1,981		251.64279999999999		13,500		3,449		32,887			(10,051)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	09/18/2024	09/18/2026	768		262.76378	6,100			2,945		7,281			(2,284)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	04/09/2025	04/09/2027	777		258.37137000000001		7,380		5,619		11,263			(1,761)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	10/23/2024	10/23/2026	770		258.15174000000002	7,580			4,024		9,939			(2,839)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	10/02/2024	10/02/2026	1,524		263.67340999999999	13,720			6,888		14,577			(5,138)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	11/06/2024	11/06/2026	1,158		256.89823999999999	11,610			6,386		16,008			(4,348)				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)
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	11/26/2024	11/25/2026	4,213		261.02076	38,170			22,021		45,967			(14,314)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	10/30/2024	10/30/2026	1,545		258.72102000000001	14,120			7,631		19,263			(5,288)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	02/20/2025	02/19/2027	388		257.58215999999999		3,600		2,502		5,364			(1,098)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A		GS-	05/15/2024	05/15/2026	7,423		254.05569	64,980			20,172		100,852			(24,368)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A		JPM-	03/05/2025	03/05/2026	2,414		947.95295999999996		52,900		22,526		80,466			(30,374)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A		JPM-	02/26/2025	02/26/2026	1,354		958.02102000000002		28,210		11,470		34,642			(16,740)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		JPM-	02/26/2025	02/26/2027	729		952.26714000000004		22,330		15,714		28,010			(6,616)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		JPM-	03/05/2025	03/05/2027	1,784		947.95295999999996		51,510		36,742		73,608			(14,768)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		JPM-	02/26/2025	02/26/2030	2,500		958.02102000000002		99,600		87,812		123,335			(11,788)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		JPM-	03/05/2025	03/05/2030	4,933		947.95295999999996		197,870		175,210		268,084			(22,660)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		JPM-	01/10/2025	01/09/2026	14		42232		8,040		2,227		13,914			(5,813)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		JPM-	03/19/2025	03/19/2026	19		41839		36,640		17,011		57,479			(19,629)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		JPM-	01/23/2025	01/23/2026	11		44164		22,042		6,903		4,048			(15,139)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		JPM-	03/19/2025	03/19/2026	38		41587		29,792		13,832		43,944			(15,960)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		JPM-	01/02/2025	01/02/2026	17		42477		12,460		3,183		20,217			(9,277)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		JPM-	03/12/2025	03/12/2026	24		40855		15,210		6,769		22,244			(8,441)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		JPM-	01/10/2025	01/09/2026	14		42232		22,500		6,233		28,296			(16,267)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		JPM-	01/23/2025	01/23/2026	18		44342		10,782		3,377		4,263			(7,405)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		JPM-	01/02/2025	01/02/2026	12		42435		21,050		5,378		19,975			(15,672)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		JPM-	03/12/2025	03/12/2026	22		41186		43,686		19,443		76,969			(24,243)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A		JPM-	01/03/2025	01/02/2026	73		42689		63,240		16,292		86,331			(46,948)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A		JPM-	02/13/2025	02/13/2026	136		21810		78,900		29,262		110,334			(49,638)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A		JPM-	01/24/2025	01/23/2026	152		21687		67,980		21,467		99,621			(46,513)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A		JPM-	02/06/2025	02/06/2026	188		21687		79,335		27,898		112,056			(51,437)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A		JPM-	01/29/2025	01/29/2026	219		2292		5,955		1,963		1,575			(3,992)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A		JPM-	01/10/2025	01/09/2026	868		2207		49,856		13,811		77,687			(36,045)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A		JPM-	02/21/2025	02/20/2026	1,048		2213		55,039		21,650		81,634			(33,389)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A		JPM-	03/20/2025	03/20/2026	918		2033		31,958		14,925		49,351			(17,033)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		JPM-	03/19/2025	03/19/2026	168		2938		30,440		14,133		38,851			(16,307)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		JPM-	03/12/2025	03/12/2026	172		2905		7,410		3,298		11,469			(4,112)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		JPM-	03/19/2025	03/19/2026	235		2947		108		50		14,988			(58)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		JPM-	12/12/2024	12/12/2025	23,533		386.69	203,840			40,320		545,037			(152,880)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		JPM-	12/12/2024	12/12/2025	10,086		395.97055999999998	49,140			9,720		143,914			(36,855)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		JPM-	10/31/2024	10/31/2025	7,022		388.35509999999999	47,790			3,939		150,757			(35,843)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		JPM-	12/12/2024	12/12/2025	6,207		389.39683000000002	45,840			9,067		127,293			(34,380)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		JPM-	11/06/2024	11/06/2025	15,627		392.38668000000001	78,600			7,774		273,080			(58,950)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		JPM-	12/05/2024	12/05/2025	14,717		395.44351	77,520			13,843		216,129			(58,140)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		JPM-	10/31/2024	10/31/2025	17,685		384.12549000000001	154,360			12,722		454,189			(115,770)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		JPM-	03/27/2025	03/27/2026	17,557		386.93268		151,640		73,737		410,795			(77,903)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		JPM-	03/27/2025	03/27/2026	7,487		390.80588		51,330		24,960		148,913			(26,370)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		JPM-	03/27/2025	03/27/2026	9,036		396.22836000000001		43,400		21,104		138,106			(22,296)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		JPM-	12/05/2024	12/05/2025	4,131		388.85924	32,960			5,886		86,817			(24,720)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		JPM-	11/06/2024	11/06/2025	19,013		383.55606	166,440			16,461		499,168			(124,830)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		JPM-	10/31/2024	10/31/2025	14,044		394.50725999999997	63,720			5,252		215,721			(47,790)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		JPM-	12/05/2024	12/05/2025	13,942		386.14807000000002	129,600			23,143		330,214			(97,200)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		JPM-	11/06/2024	11/06/2025	4,688		386.24364000000003	35,100			3,471		110,539			(26,325)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		JPM-	12/05/2024	12/04/2026	2,840		387.69731000000002	34,650			20,419		69,200			(12,994)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		JPM-	09/26/2024	09/25/2026	6,656		391.01062000000002	79,820			39,362		140,776			(29,933)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		JPM-	10/31/2024	10/30/2026	5,982		384.51	72,450			39,211		159,979			(27,169)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		JPM-	12/12/2024	12/11/2026	1,810		389.39683000000002	19,950			11,948		41,774			(7,481)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		JPM-	04/25/2024	04/24/2026	7,330		368.36	81,270			22,980		302,385			(30,602)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		JPM-	11/06/2024	11/06/2026	4,167		381.63636000000002	55,040			30,276		121,885			(20,612)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		JPM-	03/27/2025	03/25/2027	3,615		386.93268		43,400		32,237		93,115			(11,163)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A		JPM-	03/20/2025	03/20/2026	1,224		404.27640000000002		10,500		4,904		5,691			(5,596)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A		JPM-	10/24/2024	10/24/2025	4,971		401.91768000000002	28,600			1,807		10,039			(21,450)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A		JPM-	11/27/2024	11/26/2025	5,590		410.24556000000001	34,730			5,373		6,569			(26,191)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		JPM-	10/24/2024	10/24/2025	12,676		420.42439999999999	120,360			7,605		2,472			(90,270)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		JPM-	12/27/2024	12/26/2025	24,815		429.67991999999998	103,950			24,764		11,906			(78,610)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		JPM-	03/20/2025	03/20/2026	19,835		439.39535999999998		77,760		36,316		13,343			(41,444)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		JPM-	11/27/2024	11/26/2025	11,179		429.9966	113,160			17,505		1,276			(85,339)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		JPM-	03/19/2025	03/19/2026	6,853		427.78325999999998		57,680		26,780		19,277			(30,900)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		JPM-	12/27/2024	12/26/2025	6,266		413.72152	69,750			16,616		35,851			(52,747)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		JPM-	03/19/2025	03/19/2026	20,070		439.63207999999997		77,080		35,787		12,708			(41,293)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		JPM-	03/20/2025	03/20/2026	7,102		427.14456000000001		61,770		28,849		21,737			(32,921)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		JPM-	10/24/2024	10/24/2025	28,584		435.31024000000002	104,650			6,613		6			(78,488)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		JPM-	11/27/2024	11/26/2025	19,685		446.04432000000003	73,710			11,403		20			(55,588)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		JPM-	05/16/2024	05/15/2026	3,040		657.60744	41,990			13,089		18,761			(15,811)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	N/A		JPM-	03/26/2025	03/26/2026	139		688.8		8,420		4,071		17,738			(4,349)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	N/A		JPM-	02/26/2025	02/26/2026	134		758.03333999999995		5,780		2,350		8,797			(3,430)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	N/A		JPM-	04/02/2025	04/02/2026	141		716.66175999999996		6,240		3,137		14,367			(3,103)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	N/A		JPM-	04/10/2025	04/10/2026	148		665.06894999999997		7,390		3,878		22,159			(3,512)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		JPM-	03/05/2025	03/05/2026	2,337		5923		357,230		152,117		67,564			(205,113)				0/0

SCHEDULE DB - PART A - SECTION 1

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SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		JPM-	03/26/2025	03/26/2026	424		5904		60,250		29,132		17,813			(31,118)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		JPM-	02/26/2025	02/26/2026	1,716		5903		264,180		107,414		47,993			(156,766)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		JPM-	03/12/2025	03/12/2026	1,188		5877		179,200		79,754		53,052			(99,446)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		JPM-	03/12/2025	03/12/2026	407		5906		55,440		24,674		14,823			(30,766)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		JPM-	03/26/2025	03/26/2026	1,696		5904		241,000		116,527		71,252			(124,473)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		JPM-	03/05/2025	03/05/2026	370		5905		60,060		25,575		12,232			(34,485)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		JPM-	02/26/2025	02/26/2026	252		5897		39,750		16,162		7,394			(23,588)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		JPM-	05/08/2024	05/08/2026	460		5652	87,880			26,436		75,472			(32,955)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		JPM-	03/26/2025	03/25/2027	153		5880		32,130		23,833		18,185			(8,297)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		JPM-	02/26/2025	02/26/2027	505		5915		103,500		72,833		46,263			(30,667)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		JPM-	02/26/2025	02/26/2027	168		5915		34,500		24,278		15,421			(10,222)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		JPM-	03/26/2025	03/25/2027	628		5910		122,840		91,118		67,870			(31,722)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		JPM-	03/12/2025	03/12/2027	526		5889		106,640		77,091		58,749			(29,549)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		JPM-	03/05/2025	03/05/2027	572		5935		116,960		83,428		52,453			(33,532)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		JPM-	03/12/2025	03/12/2027	441		5912		84,500		61,086		45,508			(23,414)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		JPM-	03/05/2025	03/05/2027	471		5935		96,320		68,706		43,197			(27,614)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		JPM-	05/08/2024	05/08/2026	372		5663	69,090			20,784		58,288			(25,909)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A		JPM-	02/26/2025	02/25/2028	421		5921		102,750		82,444		58,539			(20,306)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A		JPM-	05/08/2024	05/07/2027	495		5674	109,480			58,449		107,148			(27,370)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A		JPM-	03/05/2025	03/03/2028	555		5971		127,710		103,290		71,564			(24,420)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A		JPM-	03/26/2025	03/24/2028	865		5898		209,610		173,556		140,783			(36,054)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A		JPM-	03/12/2025	03/10/2028	730		5889		178,880		145,821		118,499			(33,059)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A		JPM-	03/26/2025	03/26/2029	848		5904		231,500		201,690		157,495			(29,810)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A		JPM-	05/08/2024	05/08/2028	531		5680	133,500			86,926		132,514			(24,980)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A		JPM-	02/26/2025	02/26/2029	387		5974		99,130		84,464		57,098			(14,666)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A		JPM-	03/12/2025	03/12/2029	865		5895		239,190		206,097		160,869			(33,093)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A		JPM-	03/05/2025	03/05/2029	622		5941		172,050		147,421		102,870			(24,629)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		JPM-	02/26/2025	02/26/2030	925		5956		270,600		238,573		168,883			(32,027)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		JPM-	03/05/2025	03/05/2030	1,278		5923		397,480		351,960		256,701			(45,520)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		JPM-	03/12/2025	03/12/2030	1,392		5900		423,940		377,016		295,917			(46,924)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		JPM-	05/08/2024	05/08/2029	637		5669	180,360			130,029		183,377			(26,995)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		JPM-	03/26/2025	03/26/2030	1,730		5910		517,140		463,868		367,259			(53,273)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/06/2024	11/06/2025	4,236		962.13689999999997	89,380			8,840		66,404			(67,035)				0/0

SCHEDULE DB - PART A - SECTION 1

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BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	04/02/2025	04/02/2026	1,161		946.04300999999998		23,100		11,613		42,586			(11,487)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/20/2024	11/20/2025	930		967.95	19,440			2,670		15,175			(14,580)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	02/05/2025	02/05/2026	1,656		973.67388000000005		26,080		9,099		24,502			(16,981)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/09/2024	10/09/2025	3,812		968.32946000000004	81,030			1,781		43,179			(60,773)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/02/2025	01/02/2026	4,806		959.59536000000003		93,380		23,858		118,397			(69,522)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/15/2025	01/15/2026	2,816		950.11595999999997		59,130		17,219		75,293			(41,911)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/16/2024	10/16/2025	1,334		971.86716000000001	28,340			1,168		11,114			(21,255)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	04/10/2025	04/10/2026	2,487		927.99762999999996		45,310		23,775		142,230			(21,535)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	03/12/2025	03/12/2026	3,394		941.11400000000003		67,200		29,908		138,132			(37,292)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	12/04/2024	12/04/2025	3,144		980.28872999999999	68,820			12,100		21,658			(51,615)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/29/2025	01/29/2026	1,246		958.17548999999997		29,280		9,653		34,620			(19,627)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	03/26/2025	03/26/2026	1,587		946.31358		31,950		15,448		62,180			(16,502)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/10/2025	01/09/2026	1,892		949.83007999999995		48,240		13,363		70,704			(34,877)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/13/2024	11/13/2025	2,059		980.17920000000004	36,200			4,276		16,896			(27,150)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/30/2024	10/30/2025	1,557		961.19975999999997	35,700			2,844		33,044			(26,775)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/26/2024	11/26/2025	2,761		973.94935999999996	62,100			9,554		32,246			(46,575)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/02/2024	10/02/2025	1,946		977.78	39,710			109		6,168			(29,783)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/23/2024	10/23/2025	1,452		969.95604000000003	28,980			1,752		21,891			(21,735)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	02/20/2025	02/20/2026	1,243		965.75328000000002		26,280		10,252		28,218			(16,028)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	12/26/2024	12/26/2025	1,867		963.37566000000004	38,700			9,143		39,701			(29,025)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	03/19/2025	03/19/2026	2,747		940.39034000000004		56,680		26,316		106,815			(30,364)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/23/2025	01/23/2026	2,171		965.91		44,940		14,075		42,863			(30,865)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	12/26/2024	12/24/2026	1,141		964.34	32,450			20,041		35,174			(12,185)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/23/2024	10/23/2026	726		967.05197999999996	21,280			11,297		21,851			(7,969)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/09/2024	10/09/2026	721		957.65648999999996	24,850			12,715		23,744			(9,306)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	12/04/2024	12/04/2026	507		981.27	14,950			8,798		9,963			(5,599)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	09/11/2024	09/11/2026	616		974.28467999999998	17,334			8,203		13,642			(6,491)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	01/10/2025	01/08/2027	631		958.44749000000002		18,120		11,597		23,973			(6,523)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	09/25/2024	09/25/2026	2,147		980.43	62,160			30,611		46,066			(23,278)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	11/06/2024	11/06/2026	723		947.69039999999995	25,970			14,285		26,700			(9,725)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	02/20/2025	02/19/2027	932		978.32064000000003		22,410		15,576		23,727			(6,834)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	03/26/2025	03/25/2027	1,058		947.26179000000002		29,600		21,956		47,066			(7,644)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	11/20/2024	11/20/2026	517		966.98204999999996	15,150			8,624		14,945			(5,673)				0/0

SCHEDULE DB - PART A - SECTION 1

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BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	02/05/2025	02/05/2027	2,381		964.04308000000003		66,930		45,171		71,986			(21,759)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	11/26/2024	11/25/2026	511		981.76440000000002	13,850			7,990		10,698			(5,194)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/02/2024	10/02/2026	2,765		977.78	80,190			40,260		62,160			(30,030)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	01/15/2025	01/15/2027	521		951.06798000000003		14,950		9,659		18,144			(5,291)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	03/12/2025	03/12/2027	530		906.22299999999996		24,400		17,639		38,113			(6,761)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/30/2024	10/30/2026	1,038		965.06	30,200			16,322		31,318			(11,309)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	11/13/2024	11/13/2026	1,235		970.45519999999999	36,840			20,618		33,476			(13,796)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	01/29/2025	01/29/2027	1,558		964.93		44,250		29,439		50,134			(14,811)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	01/02/2025	12/31/2026	1,254		958.63768000000005		35,160		22,054		43,174			(13,106)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/16/2024	10/16/2026	205		978.67704000000003	5,480			2,857		4,292			(2,052)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	03/19/2025	03/19/2027	2,853		942.27678000000003		79,650		58,344		124,444			(21,306)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	04/10/2025	04/10/2030	4,865		927.06683999999996		183,600		166,196		332,631			(17,404)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	03/26/2025	03/26/2030	4,126		947.26179000000002		159,900		143,428		233,283			(16,472)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	01/10/2025	01/10/2030	5,151		954.61752999999999		206,780		177,175		277,456			(29,605)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	11/06/2024	11/06/2029	2,583		951.54280000000006	113,750			93,306		128,322			(17,016)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	03/12/2025	03/12/2030	2,969		938.28499999999997		117,600		104,583		176,191			(13,017)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	06/05/2024	06/05/2029	2,923		951.26778000000002	120,848			88,931		139,456			(18,078)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	12/26/2024	12/26/2029	4,460		964.34	174,150			147,622		207,755			(26,051)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	11/13/2024	11/13/2029	5,765		971.42759999999998	231,840			191,062		250,724			(34,681)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	02/05/2025	02/05/2030	3,520		962.11692000000005		139,740		121,593		164,169			(18,147)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	04/02/2025	04/02/2030	4,221		945.09601999999995		166,400		149,897		235,685			(16,503)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	03/19/2025	03/19/2030	2,430		934.73101999999994		100,970		90,181		144,873			(10,789)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	09/11/2024	09/11/2029	3,285		970.39531999999997	137,568			108,622		138,054			(20,579)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	10/30/2024	10/30/2029	3,322		968.92024000000004	128,960			105,288		148,614			(19,291)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	10/09/2024	10/09/2029	4,946		966.38891999999998	205,920			165,752		221,213			(30,803)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	10/16/2024	10/16/2029	4,206		972.84	171,380			138,607		174,096			(25,637)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	11/26/2024	11/26/2029	1,841		986.64880000000005	67,680			56,258		67,766			(10,124)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	01/15/2025	01/15/2030	2,711		957.73212000000001		99,320		85,279		126,288			(14,041)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	01/02/2025	01/02/2030	5,642		958.63768000000005		218,160		185,765		278,428			(32,395)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	01/23/2025	01/23/2030	2,894		971.70546000000002		108,080		93,275		124,633			(14,805)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	09/05/2024	09/05/2029	4,950		969.52	214,392			168,577		213,046			(32,071)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	05/01/2024	05/01/2029	6,731		933.89846	241,101			172,895		397,605			(36,086)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	10/23/2024	10/23/2029	4,356		964.14792	180,600			146,756		207,772			(27,016)				0/0

SCHEDULE DB - PART A - SECTION 1

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BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	12/04/2024	12/04/2029	4,462		979.30745999999999	184,800			154,422		170,416			(27,644)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	11/20/2024	11/20/2029	3,825		966.01409999999998	154,660			128,050		174,838			(23,135)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	10/02/2024	10/02/2029	4,198		977.78	172,610			138,277		170,006			(25,821)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	02/20/2025	02/20/2030	3,729		969.62016000000006		142,920		125,535		168,995			(17,385)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	09/25/2024	09/25/2029	4,395		982.39085999999998	176,730			140,900		171,103			(26,437)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	01/29/2025	01/29/2030	3,427		963.00013999999999		135,960		117,782		165,409			(18,178)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A		MS-	12/27/2024	12/26/2025	74		43121	70,240			16,733		94,580			(53,118)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/27/2024	11/26/2025	15,461		257.71773999999999	69,732			10,787		64,429			(52,588)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/31/2024	10/31/2025	15,881		257.41113999999999	72,400			5,967		60,612			(54,300)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	02/06/2025	02/06/2026	13,967		255.30026000000001		66,500		23,385		98,793			(43,115)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	12/27/2024	12/26/2025	2,820		258.61398000000003	8,141			1,939		12,089			(6,156)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/10/2025	01/09/2026	13,414		253.73875000000001		54,780		15,175		122,012			(39,605)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/07/2024	11/07/2025	13,851		259.76531999999997	55,650			5,657		35,012			(41,738)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/24/2025	01/23/2026	16,399		253.51014000000001		85,690		27,060		134,625			(58,630)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	02/13/2025	02/13/2026	14,322		255.38176000000001		72,720		26,970		102,462			(45,750)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/10/2024	10/10/2025	10,330		259.47264000000001	40,560			1,003		21,006			(30,420)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	03/27/2025	03/27/2026	14,319		256.74200000000002		60,840		29,584		89,898			(31,256)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	04/03/2025	04/02/2026	13,126		258.30399999999997		56,760		28,615		85,419			(28,145)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	12/05/2024	12/05/2025	19,770		260.51576	79,000			14,107		61,006			(59,250)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/03/2024	10/03/2025	7,036		263.9375	30,060			165		1,374			(22,545)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	03/20/2025	03/20/2026	13,889		257.53377999999998		62,650		29,260		87,166			(33,390)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	03/13/2025	03/13/2026	19,204		254.01632000000001		91,680		41,055		153,640			(50,625)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/14/2024	11/14/2025	13,605		254.14830000000001	67,660			8,179		90,774			(50,745)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	12/12/2024	12/12/2025	13,464		259.34831000000003	55,080			10,895		48,367			(41,310)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/17/2024	10/17/2025	16,491		261.82132000000001	65,940			2,898		15,336			(49,455)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	03/06/2025	06/20/2026	8,808		254.27603999999999		42,680		23,792		72,259			(18,888)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	12/19/2024	12/19/2025	12,551		253.69981000000001	50,065			10,866		95,645			(37,549)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	02/21/2025	02/20/2026	13,173		255.27987999999999		62,700		24,663		96,301			(38,037)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	04/11/2025	04/10/2026	10,545		253.26669999999999		39,260		20,772		93,417			(18,488)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/21/2024	11/21/2025	11,126		257.19652000000002	50,484			7,073		49,631			(37,863)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	02/27/2025	02/27/2026	13,279		254.94361000000001		62,700		25,666		117,791			(37,034)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/24/2024	10/24/2025	11,792		260.05275	51,000			3,223		18,891			(38,250)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/03/2025	01/02/2026	9,276		255.38849999999999		34,730		8,947		60,344			(25,783)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/30/2025	01/30/2026	10,397		254.61698000000001		47,580		15,816		72,595			(31,764)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/16/2025	01/16/2026	7,260		252.8784		33,480		9,842		62,572			(23,638)				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	N/A		MS-	01/24/2025	01/24/2028	2,000		252.51009999999999		23,600		18,262		31,064			(5,338)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	07/25/2024	07/23/2027	5,959		256.77480000000003	64,050			38,712		69,142			(16,013)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	02/21/2025	02/18/2028	5,988		253.02520000000001		70,950		56,682		92,436			(14,268)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	07/11/2024	07/09/2027	5,064		257.56731000000002	66,040			39,068		57,661			(16,510)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	03/06/2025	03/06/2028	14,813		252.77735999999999		173,530		140,567		232,606			(32,963)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	06/21/2024	06/21/2027	3,163		253.59	40,960			23,556		42,881			(10,240)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	03/20/2025	03/20/2028	13,096		255.76984999999999		150,480		123,820		184,868			(26,660)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	06/06/2024	06/04/2027	1,179		252.86447999999999	15,870			8,880		15,507			(3,968)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	12/05/2024	12/03/2027	791		255.95419999999999	9,500			6,899		10,629			(2,375)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	05/23/2024	05/21/2027	5,927		254.97471999999999	75,600			41,483		77,574			(18,969)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	11/27/2024	11/26/2027	1,982		253.43084999999999	25,110			18,074		28,724			(6,278)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	11/14/2024	11/12/2027	4,002		251.89920000000001	49,000			34,641		61,411			(12,250)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	05/31/2024	05/28/2027	3,959		256.43045999999998	44,500			24,681		45,654			(11,156)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	03/27/2025	03/27/2028	8,751		255.4896		95,480		79,174		120,861			(16,306)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	01/16/2025	01/14/2028	1,613		251.6388		18,000		13,764		25,803			(4,236)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	05/02/2024	04/30/2027	8,742		252.88791000000001	104,280			55,156		112,444			(26,142)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	10/24/2024	10/22/2027	393		255.23226	5,040			3,466		5,039			(1,260)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	05/16/2024	05/14/2027	7,444		256.28154000000001	95,000			51,469		86,422			(23,815)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	12/19/2024	12/17/2027	2,024		254.68792999999999	19,250			14,226		28,347			(4,813)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	08/22/2024	08/20/2027	2,756		251.43029999999999	40,040			25,227		41,261			(10,010)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	01/10/2025	01/10/2028	4,065		253.24365		41,200		31,353		64,744			(9,847)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	08/01/2024	07/30/2027	6,316		256.38008000000002	74,080			45,249		75,022			(18,520)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	02/13/2025	02/11/2028	7,559		254.62768		87,020		68,771		109,308			(18,249)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	02/06/2025	02/04/2028	5,587		253.54648		65,100		51,031		83,763			(14,069)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	01/30/2025	01/28/2028	3,199		252.37255999999999		37,120		28,860		48,747			(8,260)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	03/13/2025	03/13/2028	10,402		252.76992000000001		119,340		97,434		159,869			(21,906)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	08/29/2024	08/27/2027	4,318		255.24948000000001	56,430			35,915		55,005			(14,108)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	06/27/2024	06/25/2027	4,741		253.06512000000001	60,240			34,864		62,572			(15,060)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	04/03/2025	04/03/2028	4,375		256.03375		50,490		42,190		63,678			(8,300)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	09/12/2024	09/10/2027	5,807		259.32315999999997	78,030			50,662		61,918			(19,508)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	07/18/2024	07/16/2027	4,309		256.31115999999997	54,670			32,692		50,850			(13,668)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	10/31/2024	10/29/2027	2,779		253.63309000000001	34,790			24,149		39,448			(8,698)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	11/07/2024	11/05/2027	2,770		254.20614	35,000			24,519		38,554			(8,750)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	01/03/2025	01/03/2028	1,210		245.47049999999999		17,040		12,858		24,083			(4,182)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	12/12/2024	12/10/2027	5,148		255.81289000000001	60,060			44,000		68,423			(15,015)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	04/11/2025	04/11/2028	9,734		249.82424		108,720		91,810		168,919			(16,910)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	05/09/2024	05/07/2027	4,336		255.20679999999999	50,930			27,266		48,883			(12,768)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	06/13/2024	06/11/2027	7,127		253.02277000000001	91,260			51,647		96,754			(22,815)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	02/27/2025	02/25/2028	3,622		253.69265999999999		41,220		33,104		58,305			(8,116)				0/0

SCHEDULE DB - PART A - SECTION 1

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MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	08/08/2024	08/06/2027	2,386		251.98295999999	30,660			18,924		34,639			(7,665)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/14/2024	11/14/2025	5,106		272.79915	36,960			4,468		71,175			(27,720)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	04/11/2025	04/10/2026	1,814		274.77494999999		12,250		6,481		22,664			(5,769)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/27/2024	11/26/2025	2,901		274.14519999999	21,432			3,315		36,758			(16,163)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/31/2024	10/31/2025	718		277.33634999999	5,280			435		6,854			(3,960)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/03/2025	01/02/2026	1,466		276.61919999999		7,280		1,875		15,624			(5,405)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	12/27/2024	12/26/2025	2,933		272.45726999999	19,544			4,656		42,096			(14,780)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	03/06/2025	03/06/2026	3,600		277.79000000002		24,100		10,329		37,245			(13,771)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	12/12/2024	12/12/2025	3,958		277.64208000002	26,950			5,331		38,088			(20,213)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/07/2024	11/07/2025	2,159		276.28230000002	16,140			1,641		22,842			(12,105)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/24/2025	01/23/2026	1,811		275.79392999999		12,200		3,853		20,892			(8,347)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	04/03/2025	04/02/2026	3,591		279.19053000002		24,500		12,351		36,992			(12,149)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	02/27/2025	02/27/2026	3,959		277.82		26,400		10,807		40,578			(15,593)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	02/21/2025	02/20/2026	5,394		277.82190000003		36,600		14,397		54,834			(22,203)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/17/2024	10/17/2025	7,149		280.02974999998	48,600			2,136		49,434			(36,450)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/10/2025	01/09/2026	1,838		271.79793000001		12,550		3,476		27,588			(9,074)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/24/2024	10/24/2025	7,503		279.33022	52,500			3,317		57,371			(39,375)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	03/20/2025	03/20/2026	5,383		277.80408		38,250		17,864		56,416			(20,386)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/03/2024	10/03/2025	6,407		280.83888000002	45,540			250		39,159			(34,155)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/30/2025	01/30/2026	1,802		277.99488000002		11,550		3,839		17,698			(7,711)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	03/27/2025	03/27/2026	3,244		277.09262999999		22,050		10,722		35,695			(11,328)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	03/13/2025	03/13/2026	5,425		276.68641000002		35,400		15,852		60,745			(19,548)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	02/13/2025	02/13/2026	3,932		279.21046000001		27,390		10,158		35,640			(17,232)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	12/05/2024	12/05/2025	2,887		276.87285000003	19,600			3,500		29,520			(14,700)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/16/2025	01/16/2026	4,010		274.60433		25,960		7,631		50,174			(18,329)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	12/19/2024	12/19/2025	5,509		272.01771000002	36,705			7,966		81,259			(27,529)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	02/06/2025	02/06/2026	1,798		277.87184999999		12,250		4,308		17,964			(7,942)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/10/2024	10/10/2025	4,316		278.59607999997	27,720			685		35,372			(20,790)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/21/2024	11/21/2025	2,178		274.04289999997	15,804			2,214		27,789			(11,853)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	06/27/2024	06/26/2026	8,850		277.96974999998	60,000			22,088		99,588			(22,500)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	07/25/2024	07/24/2026	4,421		277.66266000002	31,080			12,637		51,677			(11,655)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/10/2024	10/09/2026	8,632		283.87884000003	63,840			32,709		74,260			(23,940)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	03/06/2025	03/05/2027	6,120		279.17894999999		55,760		39,829		76,026			(15,931)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	03/13/2025	03/12/2027	2,170		281.93819999999		16,140		11,684		23,610			(4,456)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	06/21/2024	06/18/2026	5,520		280.15363000002	34,500			12,390		53,795			(13,009)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	11/21/2024	11/20/2026	5,083		285.61054000001	29,680			16,919		41,271			(11,130)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/17/2024	10/16/2026	2,145		281.988	19,080			9,959		20,799			(7,155)				0/0

SCHEDULE DB - PART A - SECTION 1

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MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	07/18/2024	07/17/2026	10,882		280.10104000000 001	85,200			33,823		109,218			(31,950)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	05/31/2024	05/29/2026	6,657		280.62257	37,980			12,573		62,464			(14,301)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/31/2024	10/30/2026	5,740		282.07476000000 003	47,840			25,891		56,109			(17,940)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	11/07/2024	11/06/2026	360		286.56644999999 997	2,310			1,272		2,710			(866)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	08/15/2024	08/14/2026	5,806		278.07031000000 001	50,240			21,876		67,226			(18,840)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	08/22/2024	08/21/2026	2,895		278.83715000000 001	25,120			11,180		32,230			(9,420)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/03/2024	10/02/2026	8,542		285.89904000000 001	68,160			34,267		64,906			(25,560)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	05/23/2024	05/22/2026	7,340		281.46150999999 998	44,600			14,353		63,586			(16,817)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	01/16/2025	01/15/2027	1,823		277.07330000000 002		15,250		9,866		24,349			(5,384)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	09/19/2024	09/18/2026	5,365		284.87941999999 998	40,500			19,582		40,770			(15,188)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	12/12/2024	12/11/2026	4,318		280.97712000000 001	36,240			21,704		46,411			(13,590)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	03/20/2025	03/19/2027	8,613		284.49144000000 001		63,840		46,828		83,195			(17,012)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	12/19/2024	12/18/2026	11,018		274.19603000000 001	95,190			57,925		166,172			(35,696)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	08/01/2024	07/31/2026	6,222		277.33859999999 999	49,130			20,448		74,431			(18,424)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/24/2024	10/23/2026	1,786		286.60736000000 003	12,750			6,778		13,184			(4,781)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	02/27/2025	02/26/2027	6,839		285.32114000000 001		46,360		32,669		62,117			(13,691)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	06/13/2024	06/12/2026	14,364		277.94682999999 998	102,960			35,923		167,514			(38,610)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	09/26/2024	09/25/2026	6,032		287.73822000000 001	45,900			22,635		39,756			(17,213)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	09/06/2024	09/04/2026	1,815		280.42845999999 997	13,905			6,483		18,609			(5,236)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	07/11/2024	07/10/2026	7,239		280.13778000000 002	58,000			22,467		72,028			(21,750)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	01/03/2025	12/31/2026	6,232		283.98480000000 001		34,000		21,414		57,825			(12,586)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	01/24/2025	01/22/2027	3,260		278.55462999999 997		27,810		18,335		40,704			(9,475)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	05/09/2024	05/08/2026	3,295		276.32659999999 998	26,640			8,047		39,394			(10,031)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	01/10/2025	01/08/2027	7,351		273.97449		63,800		40,832		112,872			(22,968)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	03/27/2025	03/25/2027	5,766		285.96847000000 002		36,960		27,453		51,552			(9,507)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	11/14/2024	11/13/2026	4,012		279.10505999999 998	30,250			16,953		46,675			(11,344)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	05/02/2024	05/01/2026	4,054		276.64440000000 002	29,260			8,556		47,117			(11,018)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	08/08/2024	08/07/2026	5,128		275.49547999999 999	41,720			17,765		64,317			(15,645)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	08/29/2024	08/28/2026	2,887		279.09005000000 002	25,840			11,749		31,827			(9,690)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	06/06/2024	06/05/2026	10,610		277.25229999999 999	79,460			26,960		115,502			(29,798)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	02/06/2025	02/05/2027	2,876		281.20965000000 001		24,160		16,328		31,794			(7,832)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	07/05/2024	07/02/2026	9,461		279.44959999999 998	66,040			24,993		86,123			(24,902)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	05/16/2024	05/15/2026	7,272		275.94285000000 002	65,000			20,262		87,486			(24,476)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	01/30/2025	01/29/2027	2,523		280.21440000000 001		21,420		14,270		29,172			(7,150)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	09/12/2024	09/11/2026	3,236		283.92989	24,093			11,418		26,922			(9,035)				0/0

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MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	02/21/2025	02/19/2027	2,517		286.44299999999998		16,310		11,383		21,374			(4,927)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	12/05/2024	12/04/2026	3,969		275.20994999999999	41,690			24,567		56,736			(15,634)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	04/03/2025	04/02/2027	3,591		275.27794999999998		42,000		31,615		56,086			(10,385)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/27/2024	11/26/2025	52,955		285.38432999999998	348,206			53,866		60,273			(262,597)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	12/05/2024	12/05/2025	60,346		286.75295999999997	399,630			71,363		54,981			(299,723)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/03/2024	10/03/2025	88,395		290.39931000000001	593,920			3,263		9			(445,440)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	04/11/2025	04/10/2026	74,977		271.16000000000003		460,810		243,808		799,366			(217,002)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/30/2025	01/30/2026	57,091		283.12		367,740		122,243		136,806			(245,497)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/16/2025	01/16/2026	39,397		278.82877000000002		310,800		91,362		177,876			(219,438)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/17/2024	10/17/2025	43,595		284.61520000000002	337,500			14,835		18,310			(253,125)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	03/13/2025	03/13/2026	78,943		280.29000000000002		501,670		224,649		360,168			(277,021)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/24/2024	10/24/2025	66,910		283.82596000000001	460,310			29,086		35,435			(345,233)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	04/03/2025	04/02/2026	64,755		279.68950000000001		424,800		214,155		397,577			(210,645)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/03/2025	01/02/2026	51,607		283.38013999999998		293,460		75,601		88,903			(217,860)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/14/2024	11/14/2025	70,156		284.02555999999998	510,000			61,648		94,991			(382,500)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/07/2024	11/07/2025	60,720		286.95830000000001	372,360			37,850		22,041			(279,270)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	03/20/2025	03/20/2026	80,159		280.96404000000001		576,300		269,151		361,092			(307,149)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	02/21/2025	02/20/2026	68,337		284.65679999999998		477,750		187,924		171,437			(289,826)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	03/27/2025	03/27/2026	69,825		282.36496		411,600		200,146		270,636			(211,454)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/24/2025	01/23/2026	58,035		283.74137999999999		387,750		122,447		133,533			(265,303)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	02/27/2025	02/27/2026	78,862		286.05095999999998		488,320		199,889		194,466			(288,431)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	12/19/2024	12/19/2025	39,960		283.05666000000002	261,143			56,677		91,110			(195,857)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/21/2024	11/21/2025	61,231		283.65606000000002	401,940			56,316		81,768			(301,455)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	12/12/2024	12/12/2025	61,821		286.88261999999997	385,860			76,324		55,942			(289,395)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	03/06/2025	03/06/2026	73,490		283.02999999999997		472,160		202,354		229,408			(269,806)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	02/06/2025	02/06/2026	98,315		283.02282000000002		660,800		232,369		229,378			(428,431)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/10/2025	01/09/2026	35,962		282.33999999999997		228,260		63,230		117,848			(165,030)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	12/27/2024	12/26/2025	41,614		283.27643999999998	272,226			64,852		86,378			(205,866)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/31/2024	10/31/2025	75,835		284.43	507,400			41,819		87,627			(380,550)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/10/2024	10/10/2025	58,308		288.96872000000002	328,990			8,134		455			(246,743)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	02/13/2025	02/13/2026	65,252		284.00542000000002		448,800		166,451		127,908			(282,349)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	08/01/2024	07/31/2026	64,218		291.81151999999997	591,480			246,179		151,098			(221,805)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	01/03/2025	12/31/2026	42,063		281.69		383,180		241,340		240,120			(141,840)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	02/13/2025	02/12/2027	33,150		284.57513999999998		308,750		211,629		157,583			(97,121)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	02/06/2025	02/05/2027	36,166		283.02282000000002		340,930		230,409		196,727			(110,521)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	07/25/2024	07/24/2026	52,661		289.50592	469,680			190,969		126,570			(176,130)				0/0

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MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	09/19/2024	09/18/2026	48,115		291.08062999999999	438,200			211,877		107,878			(164,325)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	05/09/2024	05/08/2026	53,525		295.74545000000001	496,120			149,862		44,281			(186,815)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	06/27/2024	06/26/2026	39,710		292.33737000000002	375,840			138,359		67,272			(140,940)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	06/13/2024	06/12/2026	28,705		293.62646999999998	279,720			97,595		46,488			(104,895)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	11/21/2024	11/20/2026	32,023		283.08818000000002	305,123			173,937		168,957			(114,421)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	03/20/2025	03/19/2027	32,631		282.09467999999998		305,440		224,045		223,996			(81,395)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	04/11/2025	04/09/2027	26,593		271.16000000000003		233,280		178,580		334,742			(54,700)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	01/16/2025	01/15/2027	13,842		283.05772000000002		118,950		76,958		80,598			(41,992)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	11/27/2024	11/27/2026	51,903		285.67	477,448			276,762		240,501			(179,043)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	11/14/2024	11/13/2026	22,450		286.02573999999998	203,520			114,061		100,308			(76,320)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	05/16/2024	05/15/2026	51,686		295.47786000000002	501,840			156,436		45,173			(188,969)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/31/2024	10/30/2026	52,203		284.71499999999997	483,960			261,923		269,215			(181,485)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	08/22/2024	08/21/2026	45,626		289.31	427,680			190,341		121,301			(160,380)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	09/06/2024	09/04/2026	32,574		286.36739999999998	348,928			162,673		125,014			(131,389)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	05/23/2024	05/22/2026	38,006		293.42198000000002	366,240			117,865		41,522			(138,099)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	06/06/2024	06/05/2026	36,623		294.29000000000002	344,520			116,891		38,703			(129,195)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	05/31/2024	05/29/2026	37,369		294.56	349,800			115,796		40,729			(131,718)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	11/07/2024	11/06/2026	36,991		285.81389999999999	346,620			190,927		152,009			(129,983)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/24/2024	10/23/2026	40,636		284.39532000000003	380,480			202,261		178,051			(142,680)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	04/03/2025	04/02/2027	31,658		280.25		285,120		214,623		269,746			(70,497)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	08/08/2024	08/07/2026	50,415		286.32772	429,120			182,730		156,256			(160,920)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	03/27/2025	03/25/2027	28,500		280.95875999999998		261,600		194,311		208,824			(67,289)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	01/24/2025	01/22/2027	31,656		283.74137999999999		297,000		195,815		174,878			(101,185)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	12/27/2024	12/24/2026	34,208		283.56	311,661			193,281		185,181			(117,519)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	12/19/2024	12/18/2026	22,632		283.05666000000002	208,640			126,961		131,178			(78,240)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	02/21/2025	02/19/2027	19,275		285.8		177,100		123,604		98,670			(53,496)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	01/10/2025	01/08/2027	26,705		280.64596		261,000		167,040		197,489			(93,960)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/03/2024	10/02/2026	39,709		290.69	374,900			188,480		114,134			(140,588)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	09/26/2024	09/25/2026	34,666		290.53775999999999	338,350			166,851		87,920			(126,881)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	08/29/2024	08/28/2026	45,252		278.96868999999998	419,200			190,598		117,189			(157,200)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	06/21/2024	06/18/2026	44,169		293.40311000000003	406,350			145,927		68,312			(153,223)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	03/13/2025	03/12/2027	44,294		280.29000000000002		400,520		289,937		330,147			(110,583)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	07/11/2024	07/10/2026	41,404		295.30847999999997	437,880			169,618		52,977			(164,205)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	07/05/2024	07/02/2026	39,117		295.47000000000003	371,200			140,482		38,479			(139,969)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	03/06/2025	03/05/2027	52,291		283.02999999999997		479,520		342,514		318,527			(137,006)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	08/15/2024	08/14/2026	34,667		285.72575999999998	360,000			156,758		122,100			(135,000)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/17/2024	10/16/2026	24,413		286.9128	230,300			120,212		95,236			(86,363)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/10/2024	10/09/2026	30,725		286.67304000000001	288,640			147,888		121,475			(108,240)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	07/18/2024	07/17/2026	48,342		293.74	455,820			180,951		71,367			(170,933)				0/0

SCHEDULE DB - PART A - SECTION 1

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

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MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	01/30/2025	01/29/2027	19,735		282.83688000000001		183,120		121,996		112,051			(61,124)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	09/12/2024	09/11/2026	46,189		290.17989	431,212			204,352		116,642			(161,705)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	02/27/2025	02/26/2027	26,405		284.90904		248,250		174,934		154,951			(73,316)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	12/12/2024	12/11/2026	29,688		286.59631000000002	271,150			162,392		125,925			(101,681)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	05/02/2024	05/01/2026	28,977		293.52618000000001	273,700			80,034		32,234			(103,062)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	12/05/2024	12/04/2026	29,999		286.46591999999998	284,660			167,746		130,629			(106,748)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/14/2024	11/14/2025	4,339		275.49	26,880			3,249		35,458			(20,160)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	12/27/2024	12/26/2025	8,578		278.80092000000002	54,864			13,070		54,107			(41,490)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	03/20/2025	03/20/2026	4,335		276.82		27,000		12,610		39,679			(14,390)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	12/05/2024	12/05/2025	2,828		283.63837000000001	16,880			3,014		9,432			(12,660)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	02/13/2025	02/13/2026	22,256		281.66246999999998		149,940		55,610		117,534			(94,330)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/21/2024	11/21/2025	6,147		276.13	38,131			5,343		50,438			(28,598)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	12/19/2024	12/19/2025	5,367		281.67138999999997	32,985			7,159		32,501			(24,739)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	02/21/2025	02/20/2026	11,731		279.81623999999999		80,190		31,543		77,113			(48,647)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/24/2024	10/24/2025	7,133		280.05977999999999	44,000			2,780		31,081			(33,000)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/16/2025	01/16/2026	9,583		280.11		60,480		17,778		49,455			(42,702)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/21/2024	11/21/2025	11,208		275.57774000000001	72,416			10,146		97,436			(54,312)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/24/2024	10/24/2025	8,560		279.50022000000001	54,960			3,473		41,166			(41,220)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/07/2024	11/07/2025	6,851		277.40231999999997	43,510			4,423		52,234			(32,633)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	04/11/2025	04/10/2026	5,538		272.69560000000001		29,100		15,396		68,812			(13,704)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/31/2024	10/31/2025	15,091		278.87	94,500			7,788		97,117			(70,875)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/10/2024	10/10/2025	14,219		283.04768000000001	82,800			2,047		36,296			(62,100)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	02/27/2025	02/27/2026	15,548		282.25745999999998		100,760		41,245		80,543			(59,515)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	12/12/2024	12/12/2025	8,141		282.96674999999999	52,670			10,418		35,145			(39,503)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	03/06/2025	03/06/2026	17,037		276.97656999999998		112,330		48,141		176,606			(64,189)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/17/2024	10/17/2025	5,658		283.46785999999997	33,760			1,484		11,697			(25,320)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	02/13/2025	02/13/2026	5,299		280.81493999999998		37,950		14,075		30,589			(23,875)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	12/12/2024	12/12/2025	4,955		282.96674999999999	32,060			6,342		21,392			(24,045)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/10/2025	01/09/2026	5,725		277.08672000000001		41,280		11,435		45,368			(29,845)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/30/2025	01/30/2026	2,475		282.83999999999997		15,750		5,236		11,755			(10,514)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/17/2024	10/17/2025	7,427		283.46785999999997	44,310			1,948		15,353			(33,233)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	02/21/2025	02/20/2026	5,688		280.94		35,840		14,098		33,464			(21,742)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	04/03/2025	04/02/2026	32,263		278.53575000000001		180,670		91,082		289,819			(89,588)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	12/19/2024	12/19/2025	9,661		281.10861	61,830			13,419		62,359			(46,373)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	12/27/2024	12/26/2025	4,289		280.19632000000001	24,744			5,895		22,997			(18,712)				0/0

SCHEDULE DB - PART A - SECTION 1

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RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	03/27/2025	03/27/2026	13,033		276.13359000000003		82,440		40,088		128,418			(42,352)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/31/2024	10/31/2025	4,312		278.03339	28,680			2,364		30,952			(21,510)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	03/13/2025	03/13/2026	21,119		275.01		130,500		58,438		226,885			(72,062)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/27/2024	11/26/2025	5,721		279.08064000000002	36,576			5,658		34,081			(27,584)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/03/2025	01/02/2026	2,502		281.71230000000003		15,050		3,877		14,537			(11,173)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/03/2024	10/03/2025	12,293		285.75396000000001	80,500			442		10,475			(60,375)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	03/06/2025	03/06/2026	6,162		277.53219000000001		39,100		16,757		61,261			(22,343)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/10/2025	01/09/2026	2,147		278.48192		14,040		3,889		14,803			(10,151)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	04/03/2025	04/02/2026	6,525		277.14999999998		40,500		20,417		65,057			(20,083)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/10/2024	10/10/2025	4,977		281.92	31,500			779		17,140			(23,625)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	03/20/2025	03/20/2026	26,009		276.26636000000002		168,480		78,686		248,511			(89,794)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/24/2025	01/23/2026	4,597		280.35809999998		35,490		11,207		29,234			(24,283)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	04/11/2025	04/10/2026	24,738		272.154		135,340		71,606		318,198			(63,734)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/24/2025	01/23/2026	9,547		281.77404999999		66,960		21,145		52,165			(45,815)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/03/2025	01/02/2026	3,574		283.9615		18,200		4,689		15,836			(13,511)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	12/05/2024	12/05/2025	12,019		281.94162999999998	81,260			14,511		51,749			(60,945)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/14/2024	11/14/2025	6,509		276.59195999999997	37,260			4,504		46,895			(27,945)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	03/27/2025	03/27/2026	8,326		275.30435999999997		56,120		27,289		87,198			(28,831)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/27/2024	11/26/2025	7,509		280.47744	43,302			6,699		37,136			(32,656)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	02/06/2025	02/06/2026	13,402		282.39999999998		85,500		30,066		59,934			(55,434)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/30/2025	01/30/2026	14,144		282.83999999997		90,000		29,918		67,169			(60,082)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/16/2025	01/16/2026	4,969		280.39010999999		30,800		9,054		24,817			(21,746)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/07/2024	11/07/2025	9,014		278.79072000000002	51,750			5,260		57,845			(38,813)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	03/13/2025	03/13/2026	4,005		275.01		24,750		11,083		43,030			(13,667)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	02/06/2025	02/06/2026	6,701		282.39999999998		42,750		15,033		29,967			(27,717)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	02/27/2025	02/27/2026	2,827		282.54000000002		18,000		7,368		14,216			(10,632)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/03/2024	10/03/2025	5,620		286.04000000002	36,160			199		4,013			(27,120)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	11/07/2024	11/06/2026	9,374		276.84696000002	83,460			45,972		103,876			(31,298)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	05/02/2024	05/01/2026	8,053		285.41512999998	68,770			20,109		35,586			(25,895)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	11/27/2024	11/27/2026	4,291		279.08064000002	37,416			21,689		40,792			(14,031)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	06/21/2024	06/18/2026	5,294		282.89308	46,950			16,861		33,746			(17,704)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	06/21/2024	06/18/2026	6,705		282.60962000001	60,420			21,698		43,727			(22,783)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	03/06/2025	03/05/2027	8,700		277.53219000001		75,120		53,657		107,433			(21,463)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	08/29/2024	08/28/2026	4,548		284.98887999999	41,470			18,855		26,576			(15,551)				0/0

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RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	08/29/2024	08/28/2026	10,496		284.98887999999999	95,700			43,512		61,329			(35,888)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	11/21/2024	11/20/2026	8,677		275.57774000000001	75,816			43,219		99,633			(28,431)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	11/07/2024	11/06/2026	6,129		274.90320000000003	60,180			33,149		75,584			(22,568)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	04/03/2025	04/02/2027	9,063		276.87285000000003		78,500		59,091		113,359			(19,409)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	09/26/2024	09/25/2026	2,786		280.65429	32,320			15,938		21,735			(12,120)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	03/13/2025	03/12/2027	7,647		281.61023999999998		45,150		32,684		70,519			(12,466)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	09/12/2024	09/11/2026	7,010		284.97881999999998	60,480			28,662		39,778			(22,680)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	09/12/2024	09/11/2026	8,062		284.12558999999999	72,588			34,400		48,780			(27,221)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	05/16/2024	05/15/2026	6,598		286.62308999999999	58,520			18,242		25,422			(22,036)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	06/13/2024	06/12/2026	1,766		281.98752000000002	16,100			5,617		11,858			(6,038)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	06/13/2024	06/12/2026	6,003		281.98752000000002	54,740			19,099		40,316			(20,528)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/24/2024	10/23/2026	1,783		276.98219999999998	17,750			9,436		18,437			(6,656)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	09/06/2024	09/04/2026	6,326		284.01569999999998	56,682			26,426		40,245			(21,344)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	09/06/2024	09/04/2026	6,326		284.86860000000001	54,324			25,326		37,771			(20,456)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	01/16/2025	01/15/2027	12,067		280.11		104,380		67,532		103,584			(36,848)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	12/05/2024	12/04/2026	3,889		282.22442000000001	34,760			20,484		31,151			(13,035)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	01/03/2025	12/31/2026	4,646		280.58769999999998		40,950		25,792		45,617			(15,158)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/31/2024	10/30/2026	6,108		278.31225999999998	53,890			29,166		62,723			(20,209)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	01/16/2025	01/15/2027	7,453		279.82988999999998		65,310		42,254		65,050			(23,056)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	11/21/2024	11/20/2026	2,531		275.85386999999997	21,798			12,426		28,620			(8,174)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	05/09/2024	05/08/2026	5,573		287.83	48,640			14,693		22,240			(18,315)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	12/12/2024	12/11/2026	2,478		282.68349999998	22,190			13,290		20,429			(8,321)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	06/27/2024	06/26/2026	3,200		282.38733000002	27,810			10,238		23,723			(10,429)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	02/06/2025	02/05/2027	9,523		282.39999999998		82,890		56,019		74,778			(26,871)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	06/27/2024	06/26/2026	3,200		278.14728000002	34,110			12,557		31,996			(12,791)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	11/27/2024	11/27/2026	8,224		279.63936000001	69,690			40,397		75,627			(26,134)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	01/10/2025	01/08/2027	5,009		279.04000000002		42,980		27,507		48,723			(15,473)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/17/2024	10/16/2026	5,658		283.75047999998	46,720			24,387		38,824			(17,520)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	04/03/2025	04/02/2027	9,425		276.87285000003		81,640		61,454		117,893			(20,186)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	11/14/2024	11/13/2026	4,701		276.86745000002	37,180			20,837		48,291			(13,943)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	02/13/2025	02/12/2027	6,006		280.81493999998		56,610		38,803		53,833			(17,807)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	03/20/2025	03/19/2027	6,502		277.37364000002		54,000		39,610		73,890			(14,390)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/03/2024	10/02/2026	3,512		286.89812000001	29,900			15,032		21,015			(11,213)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	05/31/2024	05/29/2026	3,898		282.56400000002	32,340			10,706		24,072			(12,178)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	05/31/2024	05/29/2026	8,149		283.97399999999999	63,020			20,862		44,615			(23,730)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	05/23/2024	05/22/2026	16,815		283.89634000000001	158,400			50,977		94,810			(59,728)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	01/24/2025	01/22/2027	4,243		278.94215000000003		45,240		29,827		43,876			(15,413)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	05/23/2024	05/22/2026	7,707		281.61146000000002	80,960			26,055		52,661			(30,528)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	03/27/2025	03/25/2027	2,896		276.13359000000003		24,960		18,540		35,462			(6,420)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	07/05/2024	07/02/2026	10,601		283.46935999999999	86,400			32,698		61,915			(32,579)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	07/05/2024	07/02/2026	5,301		282.62234000000001	45,000			17,030		33,151			(16,968)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/03/2024	10/02/2026	7,727		285.75396000000001	69,520			34,951		50,184			(26,070)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	12/12/2024	12/11/2026	7,787		282.11700000000002	71,720			42,953		66,464			(26,895)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	02/21/2025	02/19/2027	7,465		280.65906000000001		65,310		45,582		68,516			(19,728)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	09/19/2024	09/18/2026	3,145		284.7294	28,890			13,969		18,348			(10,834)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	09/26/2024	09/25/2026	9,404		285.23173000000003	88,020			43,405		52,941			(33,008)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	08/01/2024	07/31/2026	2,464		285.02474000000001	21,210			8,828		14,797			(7,954)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	08/01/2024	07/31/2026	5,985		285.30948000000001	50,830			21,156		35,145			(19,061)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/10/2024	10/09/2026	6,043		283.61151999999998	48,110			24,650		43,747			(18,041)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	02/27/2025	02/26/2027	1,060		282.25745999999998		9,360		6,596		8,883			(2,764)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	07/18/2024	07/17/2026	10,185		283.58112	93,960			37,300		63,499			(35,235)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	07/18/2024	07/17/2026	7,024		283.58112	64,800			25,724		43,793			(24,300)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	08/15/2024	08/14/2026	1,399		286.57172000000003	11,680			5,086		6,976			(4,380)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	08/22/2024	08/21/2026	5,601		285.32438999999999	50,240			22,360		32,016			(18,840)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	08/22/2024	08/21/2026	6,301		284.18194999999997	59,760			26,596		39,298			(22,410)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	04/11/2025	04/09/2027	9,231		271.61239999999998		74,000		56,648		139,095			(17,352)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	08/08/2024	08/07/2026	3,191		280.42728	30,240			12,877		25,874			(11,340)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	08/08/2024	08/07/2026	11,699		282.12	101,970			43,421		84,115			(38,239)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	12/27/2024	12/24/2026	5,718		281.03356000000002	44,272			27,456		48,256			(16,694)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	01/24/2025	01/22/2027	6,719		279.50853000000001		69,730		45,974		67,330			(23,756)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	08/15/2024	08/14/2026	7,347		284.28827999999999	68,670			29,902		43,882			(25,751)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	12/19/2024	12/18/2026	3,936		281.10861	34,199			20,811		38,451			(12,825)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	03/27/2025	03/25/2027	10,499		275.85718000000003		91,930		68,284		130,311			(23,646)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/24/2024	10/23/2026	9,630		279.22044	85,860			45,643		86,953			(32,198)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	06/06/2024	06/05/2026	2,466		282.87684000000002	21,630			7,339		14,435			(8,111)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	02/27/2025	02/26/2027	5,654		282.25745999999998		49,920		35,177		47,378			(14,743)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	06/06/2024	06/05/2026	8,455		284.85896000000002	66,960			22,719		41,644			(25,110)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	01/30/2025	01/29/2027	4,597		282.83999999999997		39,910		26,588		37,449			(13,322)				0/0

SCHEDULE DB - PART A - SECTION 1

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RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	01/30/2025	01/29/2027	3,182		281.99148000000002		28,800		19,187		27,261			(9,613)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	03/20/2025	03/19/2027	7,225		277.09681999999998		60,800		44,598		83,266			(16,202)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	09/19/2024	09/18/2026	9,084		285.0147	82,160			39,726		51,884			(30,810)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	03/06/2025	03/05/2027	4,350		277.81		37,080		26,486		52,982			(10,594)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	12/05/2024	12/04/2026	3,535		281.94162999999998	32,100			18,916		28,824			(12,038)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/10/2024	10/09/2026	6,043		281.63808	53,210			27,263		49,867			(19,954)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	01/03/2025	12/31/2026	6,433		281.14999999999998		55,260		34,805		61,170			(20,455)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	07/11/2024	07/10/2026	4,580		280.15402999999998	46,280			17,927		35,121			(17,355)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	07/11/2024	07/10/2026	8,103		281.85365000000002	75,210			29,134		54,677			(28,204)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	03/13/2025	03/12/2027	6,918		280.23518999999999		44,270		32,047		68,784			(12,223)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	11/14/2024	11/13/2026	6,509		276.86745000000002	51,480			28,851		66,864			(19,305)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	07/25/2024	07/24/2026	2,484		279.279	24,710			10,047		21,795			(9,266)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	07/25/2024	07/24/2026	8,870		282.10000000002	76,750			31,206		63,698			(28,781)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/17/2024	10/16/2026	8,841		284.03309999999999	72,000			37,582		59,490			(27,000)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	12/19/2024	12/18/2026	7,156		281.67138999999997	60,440			36,779		67,685			(22,665)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	12/27/2024	12/24/2026	3,574		281.87079999999997	26,470			16,416		28,655			(9,981)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	05/02/2024	04/30/2027	5,602		286.27051999999998	54,880			29,027		39,228			(13,758)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	06/21/2024	06/21/2027	8,823		279.49155999999999	106,500			61,247		95,108			(26,625)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	11/21/2024	11/19/2027	10,124		275.57774000000001	104,972			74,884		136,027			(26,243)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	08/29/2024	08/27/2027	11,546		285.27444000000003	124,410			79,180		95,226			(31,103)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	11/27/2024	11/26/2027	8,581		279.08064000000002	89,136			64,158		99,868			(22,284)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	09/26/2024	09/24/2027	9,055		285.23173000000003	100,880			66,791		73,312			(25,220)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	09/12/2024	09/10/2027	8,763		284.12558999999999	94,800			61,551		74,868			(23,700)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	05/16/2024	05/14/2027	6,946		286.04926999999998	75,000			40,634		48,310			(18,802)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	06/13/2024	06/11/2027	5,650		282.27064000000001	60,160			34,047		52,257			(15,040)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	03/20/2025	03/20/2028	7,586		276.54318000000001		78,540		64,625		103,704			(13,915)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	09/06/2024	09/03/2027	7,381		284.3	78,477			50,588		64,422			(19,673)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	01/03/2025	01/03/2028	3,931		280.58769999999998		41,140		31,043		46,748			(10,097)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	02/21/2025	02/18/2028	8,887		280.65906000000001		92,500		73,898		99,818			(18,602)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	02/06/2025	02/04/2028	8,817		282.11759999999998		92,500		72,509		89,203			(19,991)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	11/14/2024	11/12/2027	7,232		276.86745000000002	69,200			48,922		89,350			(17,300)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	02/27/2025	02/25/2028	7,421		282.54000000002		77,280		62,065		76,648			(15,215)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	12/12/2024	12/10/2027	7,787		282.96674999999999	81,840			59,956		80,271			(20,460)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	09/19/2024	09/17/2027	11,181		285.0147	121,280			79,521		91,632			(30,320)				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 - 3YR	INDEX LIAB	N/A		MS-	03/13/2025	03/13/2028	7,283		279.13515000000001		61,800		50,456		90,844			(11,344)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	06/27/2024	06/25/2027	3,911		283.51801	38,610			22,346		36,889			(9,653)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	01/24/2025	01/24/2028	7,072		281.20767000000001		79,000		61,131		79,207			(17,869)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	10/24/2024	10/22/2027	11,413		279.50022000000001	119,680			82,307		126,803			(29,920)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	03/06/2025	03/06/2028	8,337		277.25438000000003		86,940		70,425		119,158			(16,515)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	10/03/2024	10/01/2027	8,781		285.75396000000001	94,750			63,340		78,337			(23,688)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	12/27/2024	12/27/2027	6,433		281.03356000000002	60,516			45,276		68,251			(15,129)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	05/31/2024	05/28/2027	8,149		283.12799999999999	79,120			43,883		70,690			(19,834)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	12/19/2024	12/17/2027	8,230		281.67138999999997	82,938			61,292		95,146			(20,735)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	05/23/2024	05/21/2027	8,758		284.75317000000001	93,500			51,305		70,583			(23,461)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	03/27/2025	03/27/2028	11,947		272.81666999999999		140,910		116,846		190,344			(24,064)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	04/11/2025	04/11/2028	9,231		266.46719999999999		110,750		93,524		183,438			(17,226)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	07/05/2024	07/02/2027	6,007		282.33999999999997	61,880			36,310		54,372			(15,513)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	11/07/2024	11/05/2027	9,735		277.12464	101,520			71,120		125,945			(25,380)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	01/30/2025	01/28/2028	5,304		282.83999999999997		54,900		42,683		54,528			(12,217)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	04/03/2025	04/03/2028	10,875		280.75295		95,700		79,968		132,875			(15,732)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	02/13/2025	02/11/2028	7,772		281.37995999998		83,820		66,242		83,631			(17,578)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	08/01/2024	07/30/2027	5,633		284.74	59,040			36,062		49,149			(14,760)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	07/18/2024	07/16/2027	7,024		283.58112	76,800			45,925		62,188			(19,200)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	05/09/2024	05/07/2027	8,707		287.54217	91,500			48,985		61,092			(22,938)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	08/22/2024	08/20/2027	6,651		283.89634000000001	75,620			47,643		59,172			(18,905)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	08/08/2024	08/06/2027	13,472		282.12	140,980			87,015		130,628			(35,245)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	10/17/2024	10/15/2027	8,487		284.31572	82,800			56,413		76,279			(20,700)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	12/05/2024	12/03/2027	4,596		282.50720999999999	48,230			35,024		46,422			(12,058)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	08/15/2024	08/13/2027	8,747		284.28827999999999	97,250			60,648		74,619			(24,313)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	06/06/2024	06/04/2027	10,569		285.14211999999998	100,500			56,232		80,311			(25,125)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	01/16/2025	01/14/2028	6,744		280.39010999999999		68,590		52,447		71,352			(16,143)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	10/10/2024	10/08/2027	7,821		280.5104	86,240			58,204		87,044			(21,560)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	10/31/2024	10/29/2027	6,467		277.75452000000001	69,300			48,104		81,973			(17,325)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	07/11/2024	07/09/2027	8,103		282.42018999999999	86,710			51,295		73,585			(21,678)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	01/10/2025	01/10/2028	4,293		276.52864		48,480		36,893		56,361			(11,587)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	07/25/2024	07/23/2027	10,289		282.10000000000002	106,430			64,326		99,998			(26,608)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	03/20/2025	03/20/2029	9,753		276.54318000000001		113,130		98,098		146,608			(15,032)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	05/02/2024	05/02/2028	7,703		285.98539	86,020			55,733		70,532			(16,118)				0/0

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RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	06/21/2024	06/21/2028	10,234		282.89308	121,220			82,642		112,280			(22,698)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	01/10/2025	01/10/2029	4,293		279.040000000002		48,960		40,196		57,262			(8,764)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	08/29/2024	08/29/2028	13,296		285.274440000003	161,500			117,585		134,219			(30,198)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	02/13/2025	02/13/2029	9,538		280.249919999997		118,800		100,166		122,448			(18,634)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	03/27/2025	03/27/2029	14,843		275.304359999997		176,300		153,719		234,440			(22,581)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	01/24/2025	01/24/2029	8,487		281.207670000001		104,880		87,112		108,262			(17,768)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	09/12/2024	09/12/2028	10,515		284.125589999999	128,670			94,916		109,016			(24,060)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	09/26/2024	09/26/2028	11,145		285.231730000003	139,840			104,497		110,463			(26,148)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	05/16/2024	05/16/2028	7,293		286.910000000003	85,470			56,198		62,934			(16,015)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	02/06/2025	02/06/2029	10,581		281.835199999999		125,400		105,130		125,201			(20,270)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	03/13/2025	03/13/2029	7,283		280.785210000001		66,800		57,604		95,585			(9,196)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	06/13/2024	06/13/2028	7,769		282.270640000001	92,620			62,550		86,665			(17,319)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	10/31/2024	10/31/2028	7,545		278.03339	89,250			68,833		106,325			(16,689)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	10/10/2024	10/10/2028	8,887		281.356159999999	106,250			80,415		110,213			(19,867)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	12/27/2024	12/27/2028	7,863		279.638160000003	88,022			71,420		101,273			(16,481)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	09/06/2024	09/06/2028	8,435		284.3	101,496			74,556		89,015			(19,004)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	11/07/2024	11/07/2028	11,898		276.846960000002	140,250			108,838		173,924			(26,225)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	11/21/2024	11/21/2028	10,847		275.577740000001	125,880			98,893		161,895			(23,538)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	04/03/2025	04/03/2029	11,600		276.872850000003		135,360		118,672		180,630			(16,688)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	10/24/2024	10/24/2028	13,197		279.500220000001	155,400			119,105		168,546			(29,058)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	02/21/2025	02/21/2029	9,953		280.94		114,520		97,318		125,707			(17,202)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	02/27/2025	02/27/2029	7,067		282.540000000002		82,600		70,436		84,035			(12,164)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	01/03/2025	01/03/2029	5,003		281.43115		56,700		46,278		65,186			(10,422)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	06/27/2024	06/27/2028	3,555		285.779369999997	36,600			25,068		36,633			(6,844)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	10/17/2024	10/17/2028	9,902		284.31572	110,040			83,811		106,463			(20,576)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	12/05/2024	12/05/2028	3,889		284.48674	42,790			34,027		42,391			(8,001)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	12/12/2024	12/12/2028	12,035		282.966749999999	141,780			113,424		143,897			(26,511)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	10/03/2024	10/03/2028	9,483		285.753960000001	115,290			86,704		101,522			(21,558)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	05/31/2024	05/31/2028	9,567		282.281999999998	108,000			72,074		105,298			(20,222)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	05/23/2024	05/23/2028	10,509		285.038779999997	123,900			82,118		104,228			(23,231)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	11/14/2024	11/14/2028	8,679		276.040979999999	96,720			75,521		124,492			(18,085)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	07/05/2024	07/05/2028	6,714		282.05766	78,660			54,382		74,316			(14,729)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	11/27/2024	11/27/2028	10,011		279.639360000001	114,436			90,435		129,735			(21,413)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	04/11/2025	04/11/2029	12,184		271.612399999998		133,320		117,775		215,989			(15,545)				0/0

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RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	08/01/2024	08/01/2028	9,153		285.30948000000001	106,080			75,201		94,719			(19,836)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	07/18/2024	07/18/2028	8,429		283.58112	102,960			72,001		90,491			(19,252)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	08/22/2024	08/22/2028	8,051		283.89634000000001	102,580			74,195		86,416			(19,181)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	08/08/2024	08/08/2028	12,763		281.55576000000002	153,360			109,453		150,330			(28,676)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	05/09/2024	05/09/2028	9,056		289.84481	98,280			64,148		73,775			(18,415)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	08/15/2024	08/15/2028	9,796		284.00285000000002	123,200			88,518		102,975			(23,037)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	09/19/2024	09/19/2028	12,578		284.15879999999999	158,400			117,607		130,524			(29,619)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	06/06/2024	06/06/2028	11,273		283.72631999999999	128,000			85,830		114,734			(23,934)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	01/30/2025	01/30/2029	6,011		282.83999999999997		69,700		58,099		71,371			(11,601)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	12/19/2024	12/19/2028	8,587		281.67138999999997	97,056			78,110		112,846			(18,148)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	03/06/2025	03/06/2029	10,875		277.53219000000001		125,400		107,535		168,349			(17,865)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	01/16/2025	01/16/2029	8,163		280.39010999999999		92,690		76,374		99,328			(16,316)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	07/11/2024	07/11/2028	8,455		281.28710999999998	105,360			73,175		97,095			(19,701)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	07/25/2024	07/25/2028	11,708		282.10000000000002	136,290			95,963		135,281			(25,484)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	01/03/2025	01/03/2030	5,361		280.86885000000001		66,450		56,681		77,321			(9,769)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	05/02/2024	05/02/2029	8,754		281.42331000000001	120,500			86,572		110,463			(18,055)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	06/21/2024	06/21/2029	10,234		283.17653999999999	129,050			96,203		125,518			(19,326)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	08/29/2024	08/29/2029	15,045		285.27444000000003	197,370			154,435		172,666			(29,524)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	03/20/2025	03/20/2030	19,868		276.54318000000001		248,050		221,682		317,801			(26,368)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	01/16/2025	01/16/2030	10,648		280.11		130,800		112,380		143,357			(18,420)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	10/10/2024	10/10/2029	10,309		282.20191999999997	129,340			104,181		136,848			(19,348)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	09/12/2024	09/12/2029	11,917		284.12558999999999	157,862			124,733		139,766			(23,614)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	05/16/2024	05/16/2029	8,682		286.33618000000001	111,250			80,781		90,058			(16,669)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	06/13/2024	06/13/2029	7,416		285.10183999999998	86,940			64,359		84,263			(13,005)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	11/07/2024	11/07/2029	14,422		276.84696000000002	182,000			149,390		226,795			(27,225)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	01/10/2025	01/10/2030	5,367		279.04000000000002		65,400		56,037		77,578			(9,363)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	09/06/2024	09/06/2029	9,138		283.73140000000001	121,186			95,460		111,035			(18,148)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	01/24/2025	01/24/2030	9,901		281.20767000000001		129,920		112,317		137,528			(17,603)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	10/03/2024	10/03/2029	10,888		285.46791999999999	144,460			115,805		132,307			(21,610)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	12/19/2024	12/19/2029	11,092		281.10861	137,020			115,622		161,341			(20,497)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	02/21/2025	02/21/2030	13,864		281.22093999999998		169,650		149,270		188,815			(20,380)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	02/06/2025	02/06/2030	15,519		282.39999999999998		193,600		168,565		197,953			(25,035)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	11/14/2024	11/14/2029	10,125		277.41843	116,200			95,825		149,837			(17,382)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	03/13/2025	03/13/2030	14,565		282.16025999999999		140,400		124,937		197,978			(15,463)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	06/27/2024	06/27/2029	7,822		279.8433	105,600			78,983		112,668			(15,797)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	02/13/2025	02/13/2030	18,017		280.81493999999998		234,090		204,717		246,799			(29,373)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	11/27/2024	11/27/2029	11,799		279.91872000000001	144,210			120,017		165,300			(21,584)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	01/30/2025	01/30/2030	8,486		281.99148000000002		108,240		93,828		113,750			(14,412)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	10/24/2024	10/24/2029	14,624		279.77999999999997	183,680			149,360		202,727			(27,477)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	05/31/2024	05/31/2029	11,693		283.69200000001	135,960			99,789		138,330			(20,360)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	05/23/2024	03/07/2029	2,452		289.60854	26,530			19,061		22,843			(4,153)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	05/23/2024	05/23/2029	8,758		287.89488	101,500			74,132		89,823			(15,217)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	07/05/2024	07/05/2029	4,240		288.26913999999999	43,920			33,079		42,200			(6,577)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	11/21/2024	11/21/2029	13,016		275.02548000000002	164,988			136,691		211,888			(24,680)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	10/17/2024	10/17/2029	11,317		284.03099999999999	137,920			111,621		137,843			(20,631)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	09/19/2024	09/19/2029	14,325		284.15879999999999	194,750			154,626		168,035			(29,132)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	12/05/2024	12/05/2029	5,656		283.63837000000001	69,280			57,929		70,762			(10,364)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	12/12/2024	12/12/2029	10,619		282.11700000000002	138,000			115,920		143,743			(20,643)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	08/01/2024	08/01/2029	8,801		284.45526000000001	113,250			86,877		106,557			(16,941)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	12/27/2024	12/27/2029	8,935		279.91723999999999	106,525			90,456		124,263			(15,952)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	07/18/2024	07/18/2029	10,185		283.86583999999999	132,530			100,650		122,377			(19,825)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	08/22/2024	08/22/2029	8,751		284.75317000000001	116,750			90,905		102,766			(17,465)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	08/08/2024	08/08/2029	14,890		282.40212000000002	188,160			145,064		189,726			(28,147)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	04/03/2025	04/03/2030	21,750		276.04140000001		280,200		252,564		367,717			(27,636)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	03/06/2025	03/06/2030	19,574		277.25438000003		244,620		216,740		324,313			(27,880)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	08/15/2024	08/15/2029	10,146		284.57371000001	135,140			104,706		118,269			(20,215)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	05/09/2024	05/09/2029	9,056		287.54217	114,140			82,441		95,651			(17,102)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	06/06/2024	06/06/2029	12,682		283.16000000003	158,040			116,387		150,639			(23,641)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	10/31/2024	10/31/2029	8,623		277.47564999997	111,360			90,980		133,713			(16,658)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	04/11/2025	04/11/2030	23,999		268.36279999999		313,950		284,673		486,571			(29,277)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	03/27/2025	03/27/2030	13,395		276.13359000003		165,760		148,775		218,355			(16,985)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	02/27/2025	02/27/2030	7,067		282.54000000002		88,800		78,339		92,086			(10,461)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	07/11/2024	07/11/2029	10,569		282.70346000001	134,700			101,782		129,357			(20,150)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	09/26/2024	09/26/2029	12,538		286.08999999997	165,240			131,830		137,080			(24,718)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A		MS-	07/25/2024	07/25/2029	13,482		281.81790000001	171,000			130,522		175,825			(25,580)				0/0
RAINBOW OPTION	INDEX LIAB	N/A		MS-	04/11/2025	04/10/2026	1,500		1.006		38,550		20,396		60,456			(18,154)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A		MS-	10/24/2024	10/24/2025	721		2212	42,720			2,699		74,357			(32,040)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		MS-	03/26/2025	03/26/2026	201		2773		13,260		6,411		15,146			(6,849)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A		MS-	02/13/2025	02/13/2026	687		3204		51,612		19,142		55,866			(32,470)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A		MS-	12/12/2024	12/12/2025	941		3308	56,110			11,099		41,246			(42,083)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A		MS-	12/27/2024	12/26/2025	956		3176	65,850			15,687		78,319			(49,798)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A		MS-	02/27/2025	02/27/2026	1,044		3120		56,640		23,185		73,446			(33,455)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A		MS-	12/05/2024	12/05/2025	691		3322	46,230			8,255		29,201			(34,673)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A		MS-	02/21/2025	02/20/2026	1,064		3121		74,481		29,297		95,084			(45,184)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		MS-	01/23/2025	01/23/2026	5,999		383.38		50,600		15,847		162,627			(34,753)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		MS-	03/19/2025	03/19/2026	9,027		390.82175999999998		63,000		29,250		188,131			(33,750)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		MS-	03/19/2025	03/19/2026	20,118		387.33228000000003		172,380		80,034		479,554			(92,346)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		MS-	01/23/2025	01/23/2026	15,129		384.53014000000002		119,480		37,420		393,849			(82,060)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		MS-	03/19/2025	03/19/2026	8,511		395.86212		42,570		19,765		142,717			(22,805)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		MS-	01/23/2025	01/23/2026	10,434		388.36394000000001		65,200		20,420		234,885			(44,780)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		MS-	03/19/2025	03/19/2027	4,643		386.94456000000002		56,520		41,401		123,874			(15,119)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		MS-	01/23/2025	01/22/2027	2,869		384.14675999999997		33,000		21,668		81,551			(11,332)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		MS-	03/12/2025	03/12/2026	21,224		436.00596000000002		80,840		35,978		10,805			(44,862)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		MS-	03/12/2025	03/12/2026	8,884		425.06529		69,840		31,083		26,785			(38,757)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		MS-	09/06/2024	09/04/2026	2,543		694.21813999999995	27,420			12,783		10,007			(10,325)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		MS-	05/02/2024	05/01/2026	7,568		638.19327999999996	110,700			32,370		90,900			(41,684)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/13/2024	11/13/2025	15,619		210.43487999999999	82,500			9,746		2,282			(61,875)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/09/2024	10/09/2025	17,739		208.37142	87,320			1,919		901			(65,490)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	05/30/2024	05/29/2026	4,029		198.38337000000001	23,776			7,838		33,140			(8,916)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	09/11/2024	09/11/2026	10,612		207.51731000000001	66,990			31,703		41,909			(25,087)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	09/25/2024	09/25/2026	2,882		208.57632000000001	18,720			9,219		10,366			(7,010)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/09/2024	10/09/2026	8,630		208.37142	56,340			28,827		32,615			(21,099)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	06/05/2024	06/05/2026	13,463		200.34944999999999	86,238			29,219		99,382			(32,295)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	08/21/2024	08/21/2026	4,363		206.27	28,620			12,720		19,158			(10,718)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	05/15/2024	05/15/2026	1,985		199.92768000000001	14,116			4,382		14,974			(5,294)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	07/02/2024	07/02/2026	2,508		198.40299999999999	17,065			6,414		22,538			(6,391)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	06/20/2024	06/18/2026	5,970		200.69	38,160			13,647		41,848			(14,330)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	05/22/2024	05/22/2026	3,470		201.11483999999999	23,128			7,402		23,440			(8,673)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	09/05/2024	09/04/2026	10,586		207.20651000000001	71,390			33,145		42,909			(26,771)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	11/13/2024	11/13/2026	6,153		211.49127999999999	39,130			21,900		17,453			(14,654)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	08/07/2024	08/07/2026	8,858		204.02284	54,234			23,062		48,522			(20,310)				0/0

SCHEDULE DB - PART A - SECTION 1

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

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SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	06/12/2024	06/12/2026	4,503		200.11	28,539			9,944		35,014			(10,687)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	08/14/2024	08/14/2026	6,356		204.32547	42,666			18,553		34,052			(15,978)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	05/01/2024	05/01/2026	2,785		244.8296	31,780			9,255		64,699			(11,918)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	05/22/2024	05/22/2026	1,568		257.82623999999998	11,644			3,727		20,165			(4,367)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/13/2024	11/13/2025	274		5777	47,424			5,602		9,416			(35,568)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/02/2024	10/02/2025	993		5947	148,857			409					(111,643)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/26/2024	11/26/2025	391		5859	62,077			9,550		5,616			(46,558)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	02/05/2025	02/05/2026	424		5897		60,500		21,109		11,542			(39,391)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	12/04/2024	12/04/2025	236		5889	39,004			6,858		2,952			(29,253)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/13/2024	11/13/2025	1,201		5853	161,840			19,118		14,609			(121,380)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	02/12/2025	02/12/2026	395		5817		63,940		23,538		26,554			(40,402)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/30/2024	10/30/2025	448		5835	58,448			4,657		4,468			(43,836)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/29/2025	01/29/2026	956		5856		135,520		44,677		34,409			(90,843)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/29/2025	01/29/2026	307		5839		46,260		15,251		12,715			(31,009)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	03/19/2025	03/19/2026	1,572		5878		239,010		110,969		60,612			(128,041)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	12/26/2024	12/26/2025	739		5790	116,960			27,633		35,348			(87,720)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	12/26/2024	12/26/2025	516		5865	67,440			15,934		12,197			(50,580)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	12/11/2024	12/11/2025	694		5892	108,773			21,217		9,601			(81,580)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	12/04/2024	12/04/2025	1,536		5913	234,962			41,312		13,931			(176,222)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	02/20/2025	02/20/2026	1,618		5888		209,760		81,829		50,269			(127,931)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	11/26/2024	11/26/2025	1,325		5871	202,644			31,176		16,210			(151,983)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/02/2024	10/02/2025	387		5959	55,798			153					(41,849)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/23/2025	01/23/2026	291		5805		46,070		14,429		15,696			(31,641)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	02/05/2025	02/05/2026	1,458		5891		212,420		74,114		41,718			(138,306)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	03/19/2025	03/19/2026	355		5943		42,840		19,890		8,502			(22,950)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	01/23/2025	01/23/2026	617		5817		93,600		29,314		30,462			(64,286)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	02/20/2025	02/20/2026	341		5899		42,340		16,517		9,644			(25,823)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	12/11/2024	12/11/2025	288		5904	43,401			8,466		3,434			(32,551)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	02/12/2025	02/12/2026	1,614		5835		247,220		91,010		96,671			(156,210)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A		MS-	10/30/2024	10/30/2025	1,068		5800	156,860			12,497		19,675			(117,645)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	08/21/2024	08/21/2026	623		5908	137,714			61,206		40,656			(51,572)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	06/20/2024	06/18/2026	294		5703	69,088			24,708		40,980			(25,944)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	02/05/2025	02/05/2027	560		5886		114,840		77,505		55,755			(37,335)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	07/17/2024	07/17/2026	687		5801	144,280			57,197		66,780			(54,031)				0/0

SCHEDULE DB - PART A - SECTION 1

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SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	12/11/2024	12/11/2026	423		5904	88,900			53,169		35,774			(33,292)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	05/30/2024	05/29/2026	478		5653	90,639			29,881		78,890			(33,990)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	06/12/2024	06/12/2026	677		5692	141,648			49,353		85,347			(53,045)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/30/2024	10/30/2026	655		5829	125,248			67,692		68,701			(46,904)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	06/26/2024	06/26/2026	469		5760	91,341			33,579		52,320			(34,206)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	02/12/2025	02/12/2027	309		5811		67,860		46,450		44,966			(21,410)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	02/20/2025	02/19/2027	460		5941		75,060		52,171		37,136			(22,889)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	01/29/2025	01/29/2027	598		5815		130,550		86,854		75,207			(43,696)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	12/04/2024	12/04/2026	186		5948	36,531			21,498		12,962			(13,680)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	03/19/2025	03/19/2027	575		5895		114,240		83,682		56,029			(30,558)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	01/23/2025	01/22/2027	429		5805		91,250		59,914		56,504			(31,336)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	09/05/2024	09/04/2026	522		5923	111,476			51,757		32,893			(41,804)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/02/2024	10/02/2026	236		5906	54,432			27,328		18,200			(20,384)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	08/21/2024	08/21/2026	219		5836	56,407			25,070		19,695			(21,124)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	01/29/2025	01/29/2027	393		5851		78,890		52,485		43,819			(26,405)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/30/2024	10/30/2026	448		5818	88,062			47,595		49,257			(32,978)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	10/02/2024	10/02/2026	438		5947	91,624			46,001		28,159			(34,312)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	02/12/2025	02/12/2027	567		5823		121,110		82,900		79,425			(38,210)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	03/19/2025	03/19/2027	575		5919		107,780		78,950		51,551			(28,830)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	08/14/2024	08/14/2026	372		5928	73,986			32,172		21,525			(27,707)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	11/26/2024	11/25/2026	509		5883	104,940			60,542		44,481			(39,353)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	05/30/2024	05/29/2026	177		5664	32,670			10,770		27,963			(12,251)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	06/12/2024	06/12/2026	451		5761	80,158			27,929		41,855			(30,018)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	06/26/2024	06/26/2026	382		5754	75,438			27,733		43,700			(28,250)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	02/05/2025	02/05/2027	661		5891		133,770		90,281		64,513			(43,489)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	12/04/2024	12/04/2026	371		5877	85,184			50,129		34,546			(31,900)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	09/05/2024	09/04/2026	623		5941	127,835			59,352		36,098			(47,938)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	12/26/2024	12/24/2026	739		5836	141,900			87,638		82,346			(53,286)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	11/13/2024	11/13/2026	446		5823	92,040			51,512		48,888			(34,468)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	01/23/2025	01/22/2027	429		5835		85,250		55,975		51,319			(29,275)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	11/26/2024	11/25/2026	85		6012	12,820			7,396		4,291			(4,808)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	12/26/2024	12/24/2026	516		5854	95,010			58,679		53,928			(35,678)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	06/20/2024	06/18/2026	605		5744	129,955			46,476		71,313			(48,800)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	08/14/2024	08/14/2026	490		5940	94,888			41,261		26,769			(35,534)				0/0

SCHEDULE DB - PART A - SECTION 1

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SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	11/13/2024	11/13/2026	309		5823	63,720			35,662		33,845			(23,862)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A		MS-	07/17/2024	07/17/2026	824		5801	173,136			68,637		80,136			(64,837)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	10/30/2024	10/29/2027	586		5841	134,572			93,326		89,381			(33,612)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	06/20/2024	06/17/2027	657		5755	163,590			93,566		114,201			(40,935)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	11/26/2024	11/26/2027	577		5877	145,418			104,478		80,634			(36,288)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	12/26/2024	12/23/2027	773		5819	186,615			139,063		130,253			(46,697)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	11/13/2024	11/12/2027	412		5818	103,872			73,366		67,476			(25,944)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	09/05/2024	09/03/2027	640		5923	165,452			106,362		73,826			(41,363)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	02/20/2025	02/18/2028	528		5882		121,241		96,593		77,248			(24,648)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	07/17/2024	07/16/2027	790		5790	203,550			121,609		128,045			(50,841)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	08/14/2024	08/13/2027	423		5952	98,150			61,153		43,745			(24,515)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	05/30/2024	05/28/2027	548		5653	126,170			69,786		123,307			(31,543)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	12/04/2024	12/03/2027	371		5859	104,544			75,849		55,506			(26,112)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	06/26/2024	06/25/2027	399		5754	95,128			55,005		70,071			(23,760)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	08/21/2024	08/20/2027	623		5919	161,357			101,568		71,610			(40,302)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	10/02/2024	10/01/2027	555		5947	141,801			94,707		64,019			(35,418)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	12/11/2024	12/10/2027	558		5886	145,464			106,470		78,089			(36,333)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	02/12/2025	02/11/2028	601		5835		148,400		117,172		109,796			(31,228)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	02/05/2025	02/04/2028	780		5886		191,820		150,227		114,371			(41,593)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	03/19/2025	03/17/2028	524		5884		128,960		105,953		76,898			(23,008)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	01/29/2025	01/28/2028	410		5851		98,880		76,806		65,357			(22,074)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	01/23/2025	01/21/2028	549		5846		128,320		98,943		89,454			(29,377)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A		MS-	06/12/2024	06/11/2027	608		5686	153,475			86,777		115,884			(38,334)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	01/29/2025	01/29/2029	546		5851		151,680		126,331		107,277			(25,349)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	11/26/2024	11/24/2028	696		5865	202,007			159,333		126,871			(37,824)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	09/05/2024	09/05/2028	791		5941	226,493			165,991		118,021			(42,351)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	03/19/2025	03/19/2029	642		5895		178,600		154,746		114,257			(23,854)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	02/05/2025	02/05/2029	933		5880		266,750		223,449		172,970			(43,301)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	07/17/2024	07/17/2028	927		5813	259,848			181,538		179,740			(48,588)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	06/12/2024	06/12/2028	694		5669	201,960			136,254		168,051			(37,764)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	06/26/2024	06/26/2028	486		5754	132,132			90,411		106,054			(24,707)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	11/13/2024	11/13/2028	446		5829	124,696			97,280		88,217			(23,316)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	08/14/2024	08/14/2028	490		5946	132,762			95,298		71,175			(24,825)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A		MS-	06/20/2024	06/20/2028	761		5761	213,752			145,381		163,024			(39,969)				0/0

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SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A		MS	10/02/2024	10/02/2028	707		5953	204,078			153,338		107,391			(38,160)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A		MS	12/11/2024	12/11/2028	660		5904	190,086			151,939		112,865			(35,543)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A		MS	05/30/2024	05/30/2028	796		5658	207,090			137,871		209,664			(38,723)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A		MS	10/30/2024	10/30/2028	827		5835	220,848			170,174		160,563			(41,296)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A		MS	08/21/2024	08/21/2028	825		5931	238,679			172,470		124,674			(44,630)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A		MS	12/04/2024	12/04/2028	490		5995	124,990			99,307		67,895			(23,371)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A		MS	02/12/2025	02/12/2029	704		5835		198,850		167,524		154,247			(31,326)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A		MS	02/20/2025	02/20/2029	988		5864		271,150		229,920		187,108			(41,230)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A		MS	01/23/2025	01/23/2029	583		5817		165,240		136,945		123,811			(28,295)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A		MS	12/26/2024	12/26/2028	928		5836	247,482			200,359		184,709			(46,276)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		MS	06/26/2024	06/26/2029	521		5783	150,000			112,110		123,918			(22,438)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		MS	10/30/2024	10/30/2029	1,154		5829	345,050			281,712		262,793			(51,616)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		MS	12/11/2024	12/11/2029	1,252		5910	390,498			327,804		249,592			(58,414)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		MS	11/26/2024	11/26/2029	1,155		5888	354,008			294,263		235,677			(52,956)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		MS	02/20/2025	02/20/2030	1,158		5864		346,664		304,494		253,310			(42,170)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		MS	12/26/2024	12/26/2029	1,684		5848	483,728			410,042		377,993			(72,360)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		MS	05/30/2024	05/30/2029	796		5658	227,655			166,781		234,803			(34,055)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		MS	01/23/2025	01/23/2030	703		5846		207,050		178,687		161,540			(28,363)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		MS	08/21/2024	08/21/2029	1,246		5931	395,900			308,043		228,259			(59,222)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		MS	10/02/2024	10/02/2029	1,027		5971	319,396			255,867		181,661			(47,778)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		MS	12/04/2024	12/04/2029	608		5990	174,024			145,417		103,797			(26,032)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		MS	06/12/2024	06/12/2029	1,076		5675	340,876			252,155		292,135			(50,991)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		MS	11/13/2024	11/13/2029	1,064		5823	327,670			270,036		245,736			(49,016)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		MS	06/20/2024	06/20/2029	934		5744	295,704			220,036		238,213			(44,234)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		MS	07/17/2024	07/17/2029	1,133		5801	356,466			270,524		262,453			(53,323)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		MS	08/14/2024	08/14/2029	1,234		5911	389,966			301,930		234,620			(58,335)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		MS	03/19/2025	03/19/2030	1,488		5907		444,400		396,916		301,150			(47,484)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		MS	09/05/2024	09/05/2029	1,178		5935	377,720			297,002		215,683			(56,503)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		MS	01/29/2025	01/29/2030	1,007		5845		307,390		266,292		229,987			(41,098)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		MS	02/05/2025	02/05/2030	1,492		5897		453,200		394,346		310,809			(58,854)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A		MS	02/12/2025	02/12/2030	1,374		5823		427,200		373,361		347,728			(53,839)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A		RBC	02/13/2025	02/13/2026	273		5478		33,900		12,573		34,106			(21,327)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A		RBC	01/27/2025	01/27/2026	251		5230		31,850		10,325		49,368			(21,525)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A		RBC	10/10/2024	10/10/2025	282		4995	35,420			876		72,943			(26,565)				0/0

SCHEDULE DB - PART A - SECTION 1

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DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A		RBC-	01/10/2025	01/09/2026	482		4923		58,800		16,288		100,546			(42,512)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A		RBC-	11/27/2024	11/27/2025	401		4747	39,140			6,146		77,953			(29,436)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A		RBC-	03/06/2025	03/06/2026	362		5498		47,600		20,400		46,468			(27,200)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		RBC-	12/11/2024	12/11/2025	11		44104	21,600			4,213		559			(16,200)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		RBC-	02/05/2025	02/05/2026	11		44784		19,800		6,908		1,388			(12,892)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		RBC-	10/16/2024	10/16/2025	26		43035	44,220			1,822		10,781			(33,165)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		RBC-	10/16/2024	10/16/2025	37		42905	27,360			1,127		20,468			(20,520)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		RBC-	03/05/2025	03/05/2026	30		42921		20,930		8,913		29,853			(12,018)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		RBC-	10/23/2024	10/23/2025	24		42813	13,200			798		16,745			(9,900)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		RBC-	11/26/2024	11/26/2025	16		44950	27,020			4,157					(20,265)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		RBC-	10/23/2024	10/23/2025	12		42472	20,750			1,254		12,361			(15,563)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		RBC-	10/30/2024	10/30/2025	19		41720	11,040			880		16,736			(8,280)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		RBC-	11/26/2024	11/26/2025	13		45174	10,320			1,588					(7,740)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		RBC-	10/30/2024	10/30/2025	14		42142	24,540			1,955		20,845			(18,405)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		RBC-	02/05/2025	02/05/2026	22		44784		14,800		5,164		2,644			(9,636)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		RBC-	03/05/2025	03/05/2026	14		43093		25,080		10,680		22,023			(14,400)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		RBC-	12/11/2024	12/11/2025	18		44634	10,240			1,997		24			(7,680)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A		RBC-	10/31/2024	10/31/2025	43		41722	54,720			4,510		87,301			(41,040)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A		RBC-	10/17/2024	10/17/2025	97		43153	89,040			3,914		131,349			(66,780)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A		RBC-	03/06/2025	03/06/2026	113		42962		83,040		35,589		109,151			(47,451)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A		RBC-	11/07/2024	11/07/2025	85		43248	95,090			9,666		130,895			(71,318)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A		RBC-	02/13/2025	02/13/2026	76		44756		82,620		30,642		92,007			(51,978)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A		RBC-	01/30/2025	01/30/2026	105		44747		106,690		35,466		115,851			(71,224)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A		RBC-	12/19/2024	12/19/2025	106		42554	98,550			21,389		137,553			(73,913)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A		RBC-	01/10/2025	01/09/2026	74		42609		84,010		23,271		125,263			(60,739)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A		RBC-	10/24/2024	10/24/2025	124		20435	43,250			2,733		73,945			(32,438)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A		RBC-	03/27/2025	03/27/2026	212		19878		82,740		40,233		131,070			(42,507)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A		RBC-	12/19/2024	12/19/2025	147		21469	54,870			11,909		83,644			(41,153)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A		RBC-	11/14/2024	11/14/2025	110		20959	40,480			4,893		65,917			(30,360)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A		RBC-	11/21/2024	11/21/2025	159		20637	70,290			9,848		113,364			(52,718)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A		RBC-	03/20/2025	03/20/2026	152		19658		60,000		28,022		94,625			(31,978)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A		RBC-	01/03/2025	01/02/2026	136		21177		53,360		13,746		78,419			(39,614)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A		RBC-	11/07/2024	11/07/2025	175		20869	104,340			10,606		170,522			(78,255)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A		RBC-	10/17/2024	10/17/2025	183		20211	71,410			3,139		121,169			(53,558)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A		RBC-	01/10/2025	01/09/2026	125		21056		71,760		19,878		111,392			(51,882)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A		RBC-	11/27/2024	11/26/2025	164		20807	71,740			11,098		115,764			(54,102)				0/0
RAINBOW OPTION	INDEX LIAB	N/A		RBC-	03/20/2025	03/20/2026	2,000		0.999		35,600		16,626		53,822			(18,974)				0/0
RAINBOW OPTION	INDEX LIAB	N/A		RBC-	03/06/2025	03/06/2026	1,600		0.999		38,560		16,526		53,818			(22,034)				0/0
RAINBOW OPTION	INDEX LIAB	N/A		RBC-	02/06/2025	02/06/2026	1,800		0.9889999999999999		30,240		10,634		37,549			(19,606)				0/0
RAINBOW OPTION	INDEX LIAB	N/A		RBC-	01/24/2025	01/23/2026	1,600		0.9759999999999998		44,480		14,046		59,165			(30,434)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A		RBC-	03/05/2025	03/05/2026	238		2076		6,450		2,747		11,028			(3,703)				0/0

SCHEDULE DB - PART A - SECTION 1

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RUSSELL 2000 - ASIAN	INDEX LIAB	N/A		RBC-	12/18/2024	12/18/2025	314		2227	9,100			1,950		5,520			(6,825)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A		RBC-	12/05/2024	12/05/2025	793		2403	42,560			7,600		41,582			(31,920)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A		RBC-	11/27/2024	11/26/2025	536		2431	28,080			4,344		23,973			(21,176)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A		RBC-	12/19/2024	12/19/2025	630		2261	21,140			4,588		31,219			(15,855)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A		RBC-	01/24/2025	01/23/2026	953		2289		48,180		15,215		60,941			(32,965)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A		RBC-	03/06/2025	03/06/2026	1,161		2095		52,080		22,320		88,278			(29,760)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		RBC-	04/02/2025	04/02/2026	235		2964		10,360		5,208		15,926			(5,152)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		RBC-	01/15/2025	01/15/2026	156		3199		9,200		2,679		502			(6,521)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		RBC-	12/18/2024	12/18/2025	289		3122	12,330			2,642		4,961			(9,248)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		RBC-	04/02/2025	04/02/2026	168		2976		26,200		13,172		35,002			(13,028)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A		RBC-	03/27/2025	03/27/2026	741		2981		42,460		20,647		60,933			(21,813)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A		RBC-	12/19/2024	12/19/2025	580		3149	35,100			7,618		42,669			(26,325)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A		RBC-	03/06/2025	03/06/2026	741		3018		34,320		14,709		46,962			(19,611)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A		RBC-	10/03/2024	10/03/2025	712		3088	52,360			288		87,224			(39,270)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		RBC-	01/16/2025	01/16/2026	4,455		381.99160999999998		36,380		10,694		121,456			(25,686)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		RBC-	10/09/2024	10/09/2025	8,044		389.61917999999997	53,320			1,172		156,784			(39,990)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		RBC-	01/16/2025	01/16/2026	12,054		386.57092999999998		74,520		21,906		276,732			(52,614)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		RBC-	11/21/2024	11/21/2025	9,373		380.63319000000001	96,840			13,568		266,587			(72,630)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		RBC-	11/21/2024	11/21/2025	5,988		387.54680999999999	41,860			5,865		129,972			(31,395)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		RBC-	01/16/2025	01/16/2026	14,151		376.64906999999999		154,980		45,557		458,661			(109,423)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		RBC-	10/09/2024	10/09/2025	17,645		383.83848	163,200			3,587		445,734			(122,400)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		RBC-	11/21/2024	11/21/2025	15,882		392.53998000000001	81,130			11,367		270,049			(60,848)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		RBC-	10/09/2024	10/09/2025	12,455		393.85836	62,880			1,382		190,218			(47,160)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		RBC-	05/01/2024	05/01/2026	2,175		368.62578000000002	22,880			6,663		90,179			(8,580)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		RBC-	05/08/2024	05/08/2026	5,117		370.92869999999999	57,950			17,433		200,793			(21,731)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		RBC-	08/08/2024	08/07/2026	4,485		380.19718	49,300			20,993		137,783			(18,488)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		RBC-	08/01/2024	07/31/2026	3,412		379.13479999999998	42,640			17,747		108,062			(15,990)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		RBC-	06/05/2024	06/05/2026	3,458		376.66181999999998	37,440			12,685		116,811			(14,021)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		RBC-	10/09/2024	10/09/2026	5,709		385.38	67,100			34,332		150,168			(25,128)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		RBC-	01/16/2025	01/15/2027	2,883		378.17550999999997		37,620		24,339		91,539			(13,281)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		RBC-	06/13/2024	06/12/2026	5,053		375.25797999999998	58,710			20,484		177,597			(22,016)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		RBC-	08/29/2024	08/28/2026	3,378		386.35928000000001	37,050			16,846		85,476			(13,894)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		RBC-	07/02/2024	07/02/2026	5,323		375.74	59,600			22,401		184,992			(22,319)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		RBC-	11/21/2024	11/20/2026	2,864		382.55363999999997	35,750			20,379		79,981			(13,406)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		SG-	12/18/2024	12/18/2025	9,591		413.23660000000001	93,100			19,950		53,883			(69,825)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		SG-	10/23/2024	10/23/2025	28,544		435.91615999999999	110,400			6,673		3			(82,800)				D/0

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SP500LV5 EUROPEAN	INDEX LIAB	N/A		SG-	12/18/2024	12/18/2025	27,764		427.49979999999999	119,900			25,693		23,777			(89,925)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		SG-	10/23/2024	10/23/2025	12,907		421.00959999999998	117,000			7,071		3,481			(87,750)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A		SG-	12/27/2024	12/26/2025	2,071		240.67580000000001	5,800			1,382		9,403			(4,386)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A		SG-	01/10/2025	01/09/2026	1,209		244.73506		3,960		1,097		6,221			(2,863)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A		SG-	03/13/2025	03/13/2026	1,817		272.37869999999998		6,350		2,844		10,606			(3,506)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		TRU-	04/10/2025	04/10/2026	18		38921		48,650		25,528		108,757			(23,122)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		TRU-	04/10/2025	04/10/2026	35		38406		25,340		13,297		35,686			(12,043)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A		TRU-	02/21/2025	02/20/2026	113		43775		117,110		46,065		149,692			(71,045)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A		TRU-	11/27/2024	11/26/2025	72		44946	68,800			10,643		80,113			(51,885)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A		TRU-	11/21/2024	11/21/2025	105		43607	95,220			13,341		123,288			(71,415)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A		TRU-	03/13/2025	03/13/2026	1,254		1984		48,250		21,606		79,853			(26,644)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A		TRU-	02/27/2025	02/27/2026	1,028		2189		40,700		16,660		65,109			(24,040)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	02/05/2025	02/05/2026	6,974		396.04422		33,750		11,775		103,385			(21,975)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	11/14/2024	11/14/2025	9,692		385.20593000000002	67,340			8,140		240,581			(50,505)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	10/24/2024	10/24/2025	21,418		388.30506000000003	175,130			11,066		466,308			(131,348)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	10/10/2024	10/10/2025	8,043		389.64951000000002	53,320			1,318		164,432			(39,990)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	02/26/2025	02/26/2026	5,666		390.97782000000001		41,140		16,727		110,200			(24,413)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	02/26/2025	02/26/2026	10,302		396.41345999999999		53,600		21,793		151,696			(31,807)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	11/26/2024	11/26/2025	7,268		388.72734000000003	50,960			7,840		154,937			(38,220)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	10/24/2024	10/24/2025	17,289		396.83071999999999	84,420			5,334		229,750			(63,315)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	10/10/2024	10/10/2025	17,384		383.86836	160,800			3,976		455,724			(120,600)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	10/10/2024	10/10/2025	12,195		393.88902000000002	62,040			1,534		197,682			(46,530)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	10/17/2024	10/17/2025	15,716		388.14	134,200			5,899		344,903			(100,650)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	10/02/2024	10/02/2025	17,972		398.05878000000001	93,100			256		216,662			(69,825)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	10/02/2024	10/02/2025	20,796		389.10050999999999	183,870			505		436,945			(137,903)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	11/26/2024	11/26/2025	9,863		393.35046	52,060			8,009		165,544			(39,045)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	02/05/2025	02/05/2026	5,683		390.62425999999999		38,720		13,509		111,737			(25,211)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	11/26/2024	11/26/2025	14,276		384.87473999999997	124,850			19,208		358,823			(93,638)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	11/13/2024	11/13/2025	13,078		391.49567999999999	63,000			7,442		243,022			(47,250)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	10/16/2024	10/16/2025	15,701		388.51	134,810			5,555		338,854			(101,108)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	11/13/2024	11/13/2025	9,416		385.76087999999999	65,160			7,697		228,578			(48,870)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	10/16/2024	10/16/2025	16,473		396.66870999999998	87,040			3,587		221,416			(65,280)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	11/13/2024	11/13/2025	12,555		381.93768	108,480			12,815		352,520			(81,360)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	10/17/2024	10/17/2025	4,895		391.63326000000001	34,200			1,503		90,367			(25,650)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	11/14/2024	11/14/2025	12,835		390.93248	62,230			7,522		245,655			(46,673)				0/0

SCHEDULE DB - PART A - SECTION 1

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	02/26/2025	02/26/2026	20,090		389.81304		156,000		63,429		412,032			(92,571)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	11/27/2024	11/26/2025	7,253		389.53453999999	51,520			7,970		148,827			(38,853)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	10/02/2024	10/02/2025	3,081		394.55336999999	19,920			55		47,938			(14,940)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	11/14/2024	11/14/2025	12,835		381.38823000000	111,230			13,445		367,338			(83,423)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	11/27/2024	11/26/2025	14,246		385.67394000000	125,400			19,399		346,767			(94,570)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	10/16/2024	10/16/2025	4,633		392.39510000000	31,860			1,313		82,025			(23,895)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	10/24/2024	10/24/2025	4,903		391.79282999999	32,870			2,077		89,701			(24,653)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	10/17/2024	10/17/2025	16,231		395.90280000000	87,570			3,849		230,524			(65,678)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	11/27/2024	11/26/2025	9,584		394.16726	51,060			7,899		153,271			(38,507)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A		UBS-	02/05/2025	02/05/2026	16,015		386.75286		137,020		47,806		373,281			(89,214)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		UBS-	11/14/2024	11/13/2026	4,715		382.15177	54,000			30,264		133,268			(20,250)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		UBS-	09/12/2024	09/11/2026	6,197		386.88272999999	73,920			35,031		154,634			(27,720)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		UBS-	05/30/2024	05/29/2026	3,767		370.89672000000	42,980			14,169		148,109			(16,118)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		UBS-	10/02/2024	10/02/2026	7,702		388.71102000000	94,800			47,595		180,054			(35,501)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		UBS-	02/05/2025	02/05/2027	3,100		389.07569999999		33,120		22,353		71,262			(10,767)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		UBS-	07/10/2024	07/10/2026	4,208		377.97843999999	52,480			20,301		137,435			(19,653)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		UBS-	11/13/2024	11/13/2026	4,708		382.32	54,540			30,524		132,382			(20,424)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		UBS-	10/24/2024	10/23/2026	3,613		388.30506000000	41,160			21,880		86,274			(15,435)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		UBS-	05/15/2024	05/15/2026	6,381		373.45	71,760			22,277		218,257			(26,910)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		UBS-	02/26/2025	02/26/2027	3,091		388.26		36,120		25,418		73,325			(10,702)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		UBS-	09/11/2024	09/11/2026	6,217		386.02	73,200			34,642		159,787			(27,412)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		UBS-	11/27/2024	11/27/2026	8,807		385.67394000000	106,080			61,491		223,270			(39,780)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		UBS-	08/22/2024	08/21/2026	7,301		382.37941000000	89,040			39,628		210,266			(33,390)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		UBS-	08/07/2024	08/07/2026	4,505		378.08465999999	50,150			21,326		147,263			(18,780)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		UBS-	06/26/2024	06/26/2026	1,597		376.34118000000	17,400			6,397		54,570			(6,516)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		UBS-	08/28/2024	08/28/2026	3,380		386.10827999999	37,310			16,940		86,274			(13,972)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		UBS-	10/10/2024	10/09/2026	5,968		385.41	69,690			35,707		156,825			(26,134)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		UBS-	10/16/2024	10/16/2026	2,574		388.51	30,400			15,846		60,885			(11,384)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		UBS-	10/17/2024	10/16/2026	2,576		388.14	30,300			15,816		61,752			(11,363)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A		UBS-	11/26/2024	11/25/2026	8,825		384.87473999999	105,060			60,612		229,481			(39,398)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		UBS-	06/21/2024	06/18/2026	2,332		653.29624000000	37,180			13,352		24,166			(14,020)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		UBS-	06/27/2024	06/26/2026	1,445		659.98656000000	19,200			7,068		12,876			(7,200)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		UBS-	03/27/2025	03/25/2027	1,293		708.98436000000		23,280		17,292		11,198			(5,988)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		WF-	12/26/2024	12/26/2025	18		43802	28,400			6,710		6,346			(21,300)				0/0

SCHEDULE DB - PART A - SECTION 1

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DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		WF-	01/29/2025	01/29/2026	18		44624		12,560		4,141		2,514			(8,419)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		WF-	01/15/2025	01/15/2026	21		43049		14,670		4,272		19,941			(10,398)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		WF-	01/29/2025	01/29/2026	18		44579		32,800		10,813		2,900			(21,987)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		WF-	12/26/2024	12/26/2025	14		44192	6,840			1,616		1,404			(5,130)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		WF-	11/13/2024	11/13/2025	14		43167	30,720			3,629		8,003			(23,040)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		WF-	11/13/2024	11/13/2025	30		43694	19,630			2,319		2,881			(14,723)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A		WF-	01/15/2025	01/15/2026	12		43222		19,700		5,737		12,457			(13,963)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A		WF-	10/10/2024	10/10/2025	71		42284	79,200			1,958		124,704			(59,400)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A		WF-	02/06/2025	02/06/2026	74		44211		69,630		24,485		78,973			(45,145)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A		WF-	02/27/2025	02/27/2026	99		43672		88,580		36,259		112,338			(52,321)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A		WF-	12/27/2024	12/26/2025	140		21752	73,500			17,510		112,962			(55,583)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A		WF-	10/31/2024	10/31/2025	121		20010	60,960			5,024		106,188			(45,720)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A		WF-	12/12/2024	12/12/2025	199		21507	85,570			16,926		128,669			(64,178)				0/0
RAINBOW OPTION	INDEX LIAB	N/A		WF-	03/13/2025	03/13/2026	2,900		1.0109999999999999		70,180		31,427		107,982			(38,753)				0/0
RAINBOW OPTION	INDEX LIAB	N/A		WF-	01/30/2025	01/30/2026	2,400		0.9909999999999999		59,760		19,865		77,613			(39,895)				0/0
RAINBOW OPTION	INDEX LIAB	N/A		WF-	04/03/2025	04/02/2026	2,500		1.0049999999999999		47,750		24,072		75,129			(23,678)				0/0
RAINBOW OPTION	INDEX LIAB	N/A		WF-	02/13/2025	02/13/2026	2,100		1.0029999999999999		53,340		19,783		67,223			(33,557)				0/0
RAINBOW OPTION	INDEX LIAB	N/A		WF-	10/10/2024	10/10/2025	1,800		0.999	39,780			984		62,875			(29,835)				0/0
RAINBOW OPTION	INDEX LIAB	N/A		WF-	01/10/2025	01/09/2026	1,800		0.995		52,020		14,410		76,690			(37,610)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A		WF-	10/23/2024	10/23/2025	271		2247	7,980			482					(5,985)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A		WF-	01/02/2025	01/02/2026	224		2250		5,800		1,482		2,730			(4,318)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A		WF-	02/26/2025	02/26/2026	230		2172		6,850		2,785		10,878			(4,065)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A		WF-	02/05/2025	02/05/2026	216		2305		6,000		2,093		1,445			(3,907)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A		WF-	04/02/2025	04/02/2026	293		2035		7,980		4,012		14,430			(3,968)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A		WF-	10/23/2024	10/23/2025	226		2212	29,600			1,789		2,495			(22,200)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A		WF-	10/30/2024	10/30/2025	224		2211	6,100			486		3,649			(4,575)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A		WF-	10/10/2024	10/10/2025	685		2202	36,000			890		69,133			(27,000)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A		WF-	11/07/2024	11/07/2025	839		2337	47,000			4,777		56,446			(35,250)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A		WF-	02/13/2025	02/13/2026	789		2284		40,860		15,154		53,453			(25,706)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A		WF-	04/11/2025	04/10/2026	1,666		1856		62,000		32,803		104,885			(29,197)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A		WF-	10/17/2024	10/17/2025	789		2272	42,660			1,875		70,314			(31,995)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A		WF-	11/21/2024	11/21/2025	677		2357	32,800			4,596		38,282			(24,600)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A		WF-	12/27/2024	12/26/2025	846		2285	53,960			12,855		77,446			(40,806)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A		WF-	01/03/2025	01/02/2026	838		2259		34,390		8,859		47,475			(25,531)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A		WF-	12/12/2024	12/12/2025	974		2375	42,320			8,371		47,658			(31,740)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A		WF-	03/27/2025	03/27/2026	1,065		2064		49,940		24,284		81,477			(25,656)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A		WF-	11/14/2024	11/14/2025	770		2344	33,480			4,047		42,277			(25,110)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A		WF-	10/31/2024	10/31/2025	410		2212	21,330			1,758		37,668			(15,998)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		WF-	01/29/2025	01/29/2026	279		3257		11,520		3,798		399			(7,722)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		WF-	12/26/2024	12/26/2025	158		3200	5,350			1,264		195			(4,013)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		WF-	03/05/2025	03/05/2026	166		3074		19,600		8,346		15,359			(11,254)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		WF-	01/29/2025	01/29/2026	155		3221		24,200		7,978		548			(16,222)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		WF-	03/05/2025	03/05/2026	232		3008		11,060		4,710		16,787			(6,350)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		WF-	04/10/2025	04/10/2026	335		2604		12,960		6,800		18,509			(6,160)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A		WF-	01/10/2025	01/09/2026	226		3081		11,900		3,296		11,889			(8,604)				0/0

SCHEDULE DB - PART A - SECTION 1

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SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A		WF-	10/10/2024	10/10/2025	5,018		398.96857	25,200			623		10,807			(18,900)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A		WF-	03/06/2025	03/06/2026	1,224		408.21138000000002		6,200		2,657		2,829			(3,543)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A		WF-	02/13/2025	02/13/2026	1,724		412.96301999999997		7,420		2,752		2,965			(4,668)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A		WF-	01/03/2025	01/02/2026	2,009		397.73187000000001		17,120		4,410		10,575			(12,710)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A		WF-	10/31/2024	10/31/2025	3,762		397.49392999999998	20,400			1,681		9,445			(15,300)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		WF-	10/10/2024	10/10/2025	10,789		414.91136999999998	107,070			2,647		3,382			(80,303)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		WF-	11/06/2024	11/06/2025	11,627		422.40989999999999	109,510			10,831		4,257			(82,133)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		WF-	03/06/2025	03/06/2026	10,034		428.23376000000002		83,640		35,846		23,495			(47,794)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		WF-	10/30/2024	10/30/2025	28,007		432.6918	101,920			8,120		221			(76,440)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		WF-	11/06/2024	11/06/2025	22,018		436.96181999999999	83,660			8,274		119			(62,745)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		WF-	10/31/2024	10/31/2025	27,841		431.38258000000002	104,340			8,599		376			(78,255)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		WF-	02/20/2025	02/20/2026	7,626		428.88914999999997		56,110		21,889		13,891			(34,221)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		WF-	02/05/2025	02/05/2026	18,580		434.33816000000002		75,000		26,168		12,281			(48,832)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		WF-	02/20/2025	02/20/2026	16,235		435.80016000000001		77,220		30,124		11,486			(47,096)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		WF-	01/29/2025	01/29/2026	10,219		420.06686999999999		86,920		28,655		40,942			(58,265)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		WF-	01/03/2025	01/02/2026	6,279		422.01780000000002		41,000		10,562		13,762			(30,438)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		WF-	02/13/2025	02/13/2026	11,575		425.55088000000001		102,930		38,175		28,900			(64,755)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		WF-	10/30/2024	10/30/2025	10,253		416.29590000000002	103,730			8,264		12,954			(77,798)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		WF-	02/06/2025	02/06/2026	9,161		421.67160000000001		85,100		29,925		33,436			(55,175)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		WF-	10/31/2024	10/31/2025	10,284		415.03629000000001	105,780			8,718		18,823			(79,335)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		WF-	02/05/2025	02/05/2026	9,414		421.82470000000001		84,360		29,433		33,437			(54,927)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		WF-	02/13/2025	02/13/2026	16,500		436.92056000000002		73,030		27,085		8,549			(45,945)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		WF-	03/06/2025	03/06/2026	16,397		439.67511999999999		65,660		28,140		8,600			(37,520)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		WF-	01/03/2025	01/02/2026	21,852		434.35982999999999		60,030		15,465		6,287			(44,565)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		WF-	01/29/2025	01/29/2026	16,450		430.89954		69,300		22,846		15,792			(46,454)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		WF-	02/06/2025	02/06/2026	18,569		434.1925		78,750		27,692		12,859			(51,058)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A		WF-	10/10/2024	10/10/2025	21,326		430.05703	83,300			2,060		2			(62,475)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		WF-	01/24/2025	01/22/2027	1,000		443.49175000000002		28,620		18,869		16,240			(9,751)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A		WF-	06/13/2024	06/12/2026	2,539		646.78047000000004	38,920			13,579		27,581			(14,595)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A		WF-	11/07/2024	11/07/2025	2,003		248.90105	6,250			635		10,938			(4,688)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/09/2025	07/09/2026	1,580		949.49284		28,350		21,886		64,771			(6,464)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/25/2025	06/25/2026	2,540		943.97508000000005		50,880		37,321		114,501			(13,559)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/16/2025	04/16/2026	1,294		931.88625000000002		22,440		12,145		67,888			(10,295)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/10/2025	09/10/2026	1,029		975.05100000000004		19,000		17,956		27,846			(1,044)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/04/2025	09/04/2026	1,137		966.81183999999996		21,120		19,611		34,024			(1,509)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/17/2025	09/17/2026	2,871		976.45		59,360		57,240		80,947			(2,120)				0/0

SCHEDULE DB - PART A - SECTION 1

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BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/13/2025	08/13/2026	518		959.77660000000003		10,950		9,506		17,615			(1,444)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML -	04/10/2024	04/10/2026	1,688		956.12	45,760			12,006		67,466			(17,160)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML -	02/07/2024	02/06/2026	841		949.76666	23,840			4,192		30,643			(8,940)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/04/2025	09/03/2027	930		963.92295999999999		25,290		24,387		39,125			(903)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/09/2025	07/09/2027	1,685		944.76428999999996		45,760		40,550		91,938			(5,210)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML -	03/06/2024	03/06/2026	523		946.78578000000005	15,950			3,418		20,044			(5,981)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/25/2025	06/25/2027	1,270		943.03016000000002		34,920		30,274		70,749			(4,646)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML -	01/24/2024	01/23/2026	529		941.75779999999997	15,150			2,372		22,333			(5,681)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML -	04/10/2024	04/10/2026	528		959.94448	13,500			3,542		19,643			(5,063)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/16/2025	04/16/2027	1,079		892.0145		48,000		37,004		101,204			(10,996)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/17/2025	09/17/2027	2,153		976.45		60,480		59,401		82,993			(1,079)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML -	02/07/2024	02/06/2026	841		954.52500999999995	22,160			3,896		27,740			(8,310)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML -	01/24/2024	01/23/2026	635		937.97569999999996	19,320			3,025		28,760			(7,245)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/13/2025	08/13/2027	829		960.73829999999998		23,200		21,672		36,368			(1,528)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML -	03/15/2023	03/13/2026	2,081		914.84604000000002	58,710			8,763		138,443			(14,678)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML -	02/07/2024	02/05/2027	946		953.57334000000003	30,060			13,544		42,787			(7,515)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML -	01/24/2024	01/22/2027	635		943.64890000000003	20,940			9,166		32,702			(5,235)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML -	04/10/2024	04/09/2027	633		954.20776000000001	20,640			10,490		32,890			(5,160)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	02/07/2024	02/07/2028	1,051		954.52500999999995	37,400			22,020		56,557			(6,998)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	03/09/2022	03/09/2026	1,021		978.17089999999996	49,800			5,427		20,031			(9,318)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	04/10/2024	04/10/2028	950		958.98835999999994	32,940			20,816		54,996			(6,164)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	03/15/2023	03/15/2027	2,300		916.67208000000005	72,240			26,242		167,089			(13,517)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	03/23/2022	03/23/2026	512		977.91189999999995	23,950			2,840		10,386			(4,481)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	03/06/2024	03/06/2028	523		953.46	19,200			11,673		28,586			(3,593)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/04/2025	09/04/2030	5,374		966.81183999999996		205,920		202,986		347,750			(2,934)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML -	02/07/2024	02/07/2029	3,573		954.52500999999995	140,420			94,255		225,082			(21,005)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML -	03/06/2024	03/06/2029	3,350		954.41345999999999	133,760			91,813		209,155			(20,020)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/16/2025	04/16/2030	4,314		928.17724999999996		162,400		147,539		380,435			(14,861)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/17/2025	09/17/2030	6,152		975.47355000000005		251,400		249,609		389,937			(1,791)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML -	04/24/2024	04/24/2029	3,726		944.7	137,550			98,110		264,268			(20,587)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/10/2025	09/10/2030	2,058		965.34900000000005		87,000		86,047		138,172			(953)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML -	03/09/2022	03/09/2027	1,021		973.27509999999995	58,200			16,720		35,262			(8,711)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/13/2025	08/13/2030	3,006		959.77660000000003		121,220		118,032		207,461			(3,188)				0/0

SCHEDULE DB - PART A - SECTION 1

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BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	04/10/2024	04/10/2029	4,642		954.20776000000001	184,800			130,393		324,944			(27,659)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	01/24/2024	01/24/2029	3,384		945.54	135,040			89,607		230,282			(20,201)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	03/23/2022	03/23/2027	512		978.88789999999995	26,750			7,890		16,340			(4,004)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	07/09/2025	07/09/2030	2,633		944.76428999999996	101,750			97,122		207,084			(4,628)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	06/25/2025	06/25/2030	3,598		943.03016000000002	140,080			132,635		286,988			(7,445)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	03/15/2023	03/15/2028	3,614		914.84604000000002	127,380			62,538		296,452			(19,055)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	04/03/2024	04/03/2029	4,181		956.01	166,400			116,772		262,882			(24,905)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	05/21/2025	05/21/2026	12		41735		23,600		15,042		50,297			(8,558)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	05/21/2025	05/21/2026	36		42112		29,400		18,738		47,864			(10,662)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	09/24/2025	09/24/2026	11		46121		20,850		20,506		21,435			(344)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	09/24/2025	09/24/2026	11		46121		7,900		7,770		7,920			(130)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	07/01/2025	07/01/2026	11		44806		18,550		13,913		23,042			(4,638)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	07/01/2025	07/01/2026	16		45118		9,870		7,403		12,645			(2,468)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	04/24/2025	04/24/2026	161		18907		55,490		31,251		86,999			(24,239)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	06/05/2025	06/05/2026	3,800		21547		31,920		21,660		92,560			(10,260)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	09/24/2025	09/24/2026	3,100		24504		26,226		25,794		30,091			(432)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	08/14/2025	08/14/2026	2,500		23832		26,975		23,492		40,819			(3,483)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	07/24/2025	07/24/2026	3,700		23220		38,850		31,592		71,407			(7,258)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	07/02/2025	07/02/2026	3,300		22642		29,733		22,381		61,195			(7,352)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	09/17/2025	09/17/2026	2,800		24224		24,948		24,057		29,712			(891)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	06/11/2025	06/11/2026	5,000		21861		57,500		39,966		165,296			(17,534)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	07/09/2025	07/09/2026	2,500		22865		25,975		20,052		54,968			(5,923)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	05/07/2025	05/07/2026	4,800		19868		39,840		23,860		180,894			(15,980)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	07/01/2025	07/01/2026	3,300		22478		28,743		21,557		68,762			(7,186)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	08/06/2025	08/06/2026	3,200		23315		34,912		29,637		59,034			(5,275)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	07/31/2025	07/31/2026	2,600		23218		32,058		26,686		50,281			(5,372)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	05/21/2025	05/21/2026	4,200		21080		39,060		24,895		105,572			(14,165)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	07/10/2025	07/10/2026	2,500		22829		25,875		20,046		54,801			(5,829)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	09/10/2025	09/10/2026	2,800		23849		26,460		25,006		32,369			(1,454)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	05/22/2025	05/22/2026	4,200		21112		39,480		25,272		127,962			(14,208)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	08/28/2025	08/28/2026	2,800		23703		18,060		16,423		24,847			(1,637)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	06/04/2025	06/04/2026	3,800		21722		31,920		21,572		101,226			(10,348)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	05/15/2025	05/15/2026	2,800		21336		22,400		13,908		85,493			(8,492)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	08/13/2025	08/13/2026	2,600		23849		27,846		24,174		42,396			(3,672)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	05/14/2025	05/14/2026	2,800		21319		21,560		13,327		87,252			(8,233)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	09/11/2025	09/11/2026	2,900		23993		27,173		25,755		33,053			(1,418)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	04/30/2025	04/30/2026	3,600		19571		30,240		17,529		122,295			(12,711)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	05/30/2025	05/29/2026	3,300		21341		27,390		18,209		76,296			(9,181)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	06/25/2025	06/25/2026	4,000		22238		34,800		25,526		81,452			(9,274)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	06/26/2025	06/26/2026	3,900		22447		33,930		24,981		84,200			(8,949)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	09/18/2025	09/18/2026	2,700		24455		23,841		23,055		27,135			(786)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	04/23/2025	04/23/2026	3,600		18693		6,840		3,833		39,893			(3,007)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	07/16/2025	07/16/2026	3,800		22908		34,884		27,601		69,684			(7,283)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML	04/17/2025	04/17/2026	2,500		0.97599999999999998		58,500		32,086		83,521			(26,414)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML	05/02/2025	04/30/2026	3,100		0.99299999999999999		67,890		39,791		91,310			(28,099)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML	08/07/2025	08/07/2026	2,000		0.999		49,800		42,412		57,243			(7,388)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	08/13/2025	08/13/2026	215		2319		28,550		24,785		38,657			(3,765)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	04/16/2025	04/16/2026	376		1858		9,030		4,887		15,688			(4,143)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	08/13/2025	08/13/2026	215		2305		8,050		6,988		10,111			(1,062)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	04/16/2025	04/16/2026	257		2684		10,640		5,758		16,405			(4,882)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	08/06/2025	08/06/2026	224		3138		10,640		9,032		13,491			(1,608)				0/0

SCHEDULE DB - PART A - SECTION 1

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S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	08/13/2025	08/13/2026	155		3223		8,050		6,988		8,218			(1,062)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	05/29/2025	05/29/2026	166		3024		27,000		17,802		39,500			(9,198)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	08/06/2025	08/06/2026	160		3157		22,750		19,313		29,902			(3,438)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	04/30/2025	04/30/2026	245		2880		11,550		6,695		21,100			(4,855)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	07/16/2025	07/16/2026	255		3137		9,920		7,849		11,867			(2,071)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	04/16/2025	04/16/2026	184		2662		39,000		21,107		98,508			(17,893)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	07/23/2025	07/23/2026	155		3228		6,750		5,470		6,978			(1,280)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	04/23/2025	04/23/2026	179		2747		7,750		4,343		12,624			(3,407)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	07/09/2025	07/09/2026	283		3197		10,980		8,476		12,139			(2,504)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	05/14/2025	05/14/2026	229		3059		9,520		5,885		14,193			(3,635)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	07/16/2025	07/16/2026	159		3127		26,450		20,927		30,756			(5,523)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	09/11/2025	09/11/2026	753		3282		48,750		46,205		43,051			(2,545)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	07/10/2025	07/10/2026	688		3170		57,860		44,826		60,945			(13,034)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	07/31/2025	07/31/2026	4,331		401.95071999999999		20,570		17,123		56,935			(3,447)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	07/10/2025	07/10/2026	8,399		397.6148		54,120		41,928		132,525			(12,192)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	09/05/2025	09/04/2026	21,985		401.66505999999998		201,140		188,325		270,256			(12,815)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	07/17/2025	07/17/2026	17,857		392.40201000000002		147,700		117,267		352,066			(30,433)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	09/05/2025	09/04/2026	4,940		413.73916000000003		21,600		20,224		31,932			(1,376)				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		109,765		505,798			(67,025)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	04/23/2025	04/23/2026	14,287		386.97658999999999		114,400		64,114		357,386			(50,286)				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		76,161		388,793			(62,699)				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		105,202		504,046			(75,428)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	09/25/2025	09/25/2026	12,059		416.08192000000003		60,270		59,442		81,059			(828)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	05/21/2025	05/21/2026	6,210		393.02981999999997		34,080		21,721		116,326			(12,359)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	07/31/2025	07/31/2026	10,955		396.84782999999999		72,240		60,134		181,298			(12,106)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	07/24/2025	07/24/2026	24,622		392.76814999999999		225,040		183,000		478,975			(42,040)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	04/17/2025	04/17/2026	8,558		395.10306000000003		39,600		21,720		147,750			(17,880)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	05/01/2025	05/01/2026	8,781		390.70497999999998		58,820		34,258		179,528			(24,562)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	09/05/2025	09/04/2026	3,211		401.26258999999999		30,030		28,117		40,239			(1,913)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	05/15/2025	05/15/2026	6,717		397.15433999999999		29,380		18,241		104,173			(11,139)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	07/24/2025	07/24/2026	11,169		396.70765		81,840		66,551		184,764			(15,289)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	09/25/2025	09/25/2026	21,411		406.73633000000001		186,180		183,623		235,339			(2,557)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	04/17/2025	04/17/2026	11,410		386.60622000000001		90,640		49,714		278,718			(40,926)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	07/17/2025	07/17/2026	10,459		396.32211000000001		68,880		54,688		175,550			(14,192)				0/0

SCHEDULE DB - PART A - SECTION 1

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	09/25/2025	09/25/2026	3,445		409.98696999999999		24,920		24,578		32,198			(342)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	04/23/2025	04/23/2026	10,391		389.29613000000001		72,400		40,576		238,719			(31,824)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	05/15/2025	05/15/2026	9,817		391.73507999999998		61,180		37,985		193,305			(23,195)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	07/24/2025	07/24/2026	3,300		401.82900000000001		17,550		14,271		43,243			(3,279)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	07/23/2025	07/23/2026	3,293		402.62459999999999		17,420		14,118		41,613			(3,302)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	07/31/2025	07/31/2026	19,616		392.92252999999999		163,240		135,884		381,224			(27,356)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	07/23/2025	07/23/2026	11,147		397.09838000000002		83,160		67,396		181,669			(15,764)				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		15,468		107,406			(12,132)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	07/17/2025	07/17/2026	5,357		398.67417		30,450		24,176		81,059			(6,274)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	05/21/2025	05/21/2026	19,666		384.91415999999998		177,840		113,349		502,501			(64,491)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	05/21/2025	05/21/2026	3,623		395.73504000000003		16,660		10,618		60,314			(6,042)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	07/10/2025	07/10/2026	20,107		392.11419999999998		178,540		138,319		399,532			(40,221)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	07/23/2025	07/23/2026	24,574		393.15107999999998		228,920		185,526		471,669			(43,394)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	07/10/2025	07/10/2026	4,581		402.32960000000003		21,780		16,874		57,884			(4,906)				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		19,185		112,520			(13,755)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	05/15/2025	05/14/2027	6,717		387.47708999999998		75,400		61,107		170,690			(14,293)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	02/07/2024	02/06/2026	5,755		365.25488999999999	62,160			10,929		257,029			(23,310)				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		22,167		69,319			(6,233)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	07/24/2025	07/23/2027	7,108		393.16210000000001		87,080		78,946		155,092			(8,134)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	04/18/2024	04/17/2026	3,513		369.35980000000001	39,910			10,900		143,059			(15,028)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	03/14/2024	03/13/2026	3,249		369.35	35,760			8,040		132,156			(13,465)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	07/17/2025	07/16/2027	3,826		392.40201000000002		44,250		39,691		85,425			(4,559)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	05/01/2025	04/30/2027	2,841		387.60721999999998		31,900		25,240		71,955			(6,660)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	04/17/2024	04/17/2026	3,239		369.79892000000001	36,840			10,020		130,508			(13,815)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	04/24/2024	04/24/2026	7,043		369.16	77,740			21,891		288,312			(29,153)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	07/10/2025	07/09/2027	3,818		391.72129999999999		47,100		41,795		86,943			(5,305)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	09/05/2025	09/03/2027	7,658		401.66505999999998		96,720		93,652		119,713			(3,068)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	03/13/2024	03/13/2026	3,235		370.89	35,760			8,007		126,574			(13,410)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	05/21/2025	05/21/2027	5,951		385.68707999999998		70,380		57,636		159,459			(12,744)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	02/22/2024	02/20/2026	4,402		363.87351000000001	47,040			9,213		202,633			(17,713)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	07/23/2025	07/23/2027	7,093		393.54581000000002		88,200		79,852		152,981			(8,348)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	03/28/2024	03/27/2026	10,982		369.97003000000001	140,630			34,381		440,304			(53,028)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	09/25/2025	09/24/2027	7,383		404.70468		96,900		96,234		113,906			(666)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	07/31/2025	07/30/2027	2,038		392.92252999999999		23,680		21,696		45,098			(1,984)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	04/17/2025	04/16/2027	5,446		385.06133999999997		64,050		49,650		150,043			(14,400)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML -	01/04/2024	01/02/2026	1,382		361.81	14,950			1,918		66,380			(5,629)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML -	01/11/2024	01/09/2026	2,758		362.27735999999999	30,700			4,240		131,195			(11,576)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	08/21/2025	08/21/2026	1,215		411.5		6,950		6,186		6,165			(764)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	05/08/2025	05/08/2026	1,487		402.59320000000002		10,140		6,101		9,702			(4,039)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	06/26/2025	06/26/2026	1,484		403.93565999999998		6,480		4,771		7,241			(1,709)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	06/26/2025	06/26/2026	19,043		422.93964		152,460		112,251		173,333			(40,209)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	05/08/2025	05/08/2026	17,600		433.65499999999997		63,900		38,445		53,384			(25,455)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	08/21/2025	08/21/2026	11,665		429.19450000000001		102,720		91,432		90,372			(11,288)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	06/18/2025	06/18/2026	12,392		420.04349999999999		114,500		82,011		123,219			(32,489)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	04/30/2025	04/30/2026	14,877		425.50259999999997		84,600		49,040		83,050			(35,560)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	08/21/2025	08/21/2026	14,824		441.95100000000002		59,170		52,668		49,771			(6,502)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	04/30/2025	04/30/2026	10,414		421.46940000000001		76,020		44,067		77,980			(31,953)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	06/18/2025	06/18/2026	6,444		436.18349999999998		21,060		15,084		21,033			(5,976)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	06/26/2025	06/26/2026	15,581		434.66550000000001		58,590		43,138		64,687			(15,452)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	05/08/2025	05/08/2026	12,890		423.97340000000003		87,880		52,873		84,934			(35,007)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	04/18/2024	04/17/2026	5,608		625.33317	93,600			25,562		98,593			(35,245)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	04/25/2024	04/24/2026	3,300		635.42594999999994	58,860			16,643		43,623			(22,164)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	02/01/2024	01/30/2026	1,483		625.15300999999999	23,360			3,899		17,109			(8,796)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	03/21/2024	03/20/2026	4,528		651.48979999999995	64,750			15,183		25,195			(24,382)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	03/07/2024	03/06/2026	3,296		644.35080000000005	46,260			9,954		22,174			(17,419)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	08/21/2025	08/20/2027	2,442		705.91112999999996		37,500		35,440		33,176			(2,060)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	09/25/2025	09/24/2027	2,984		703.44780000000003		38,700		38,434		46,527			(266)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	02/23/2024	02/23/2026	2,020		641.06482000000005	30,250			6,033		13,847			(11,359)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	02/29/2024	02/27/2026	1,477		623.61180000000002	27,840			5,722		21,674			(10,483)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	04/17/2025	04/16/2027	2,010		672.91499999999996		36,000		27,906		35,608			(8,094)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	05/22/2025	05/21/2027	1,333		670.50158999999996		29,760		24,405		27,427			(5,355)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	03/14/2024	03/13/2026	1,648		640.11123999999995	26,010			5,848		14,089			(9,794)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	06/20/2025	06/17/2027	835		688.70050000000003		12,300		10,601		13,275			(1,699)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	05/30/2025	05/28/2027	1,323		687.57800999999995		23,840		19,861		20,497			(3,979)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML -	06/26/2025	06/26/2026	1,630		306.16644000000002		5,850		4,307		8,817			(1,543)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML -	04/24/2025	04/24/2026	2,921		294.20684999999997		11,880		6,691		17,332			(5,189)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML -	07/24/2025	07/24/2026	1,934		310.58026999999998		6,480		5,269		9,663			(1,211)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML -	08/14/2025	08/14/2026	2,278		307.25		7,280		6,340		10,274			(940)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML -	09/25/2025	09/25/2026	1,740		337.85500000000002		6,720		6,628		6,968			(92)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	07/16/2025	07/16/2026	29,807		205.05930000000001		130,540		103,284		143,500			(27,256)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	07/30/2025	07/30/2026	24,394		202.71532999999999		141,500		117,398		138,657			(24,102)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	06/04/2025	06/04/2026	13,158		203.55840000000001		70,200		47,443		64,257			(22,757)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	06/11/2025	06/11/2026	24,405		206.72391999999999		88,500		61,512		82,939			(26,988)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	09/17/2025	09/17/2026	12,730		205.06700000000001		54,340		52,399		62,293			(1,941)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	07/09/2025	07/09/2026	24,397		204.53012000000001		115,000		88,777		118,681			(26,223)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	06/18/2025	06/18/2026	32,337		202.87540000000001		165,000		118,182		177,589			(46,818)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	05/21/2025	05/21/2026	22,894		206.52173999999999		88,830		56,617		77,516			(32,213)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	08/06/2025	08/06/2026	17,046		205.12467000000001		80,850		68,634		78,533			(12,216)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	05/14/2025	05/14/2026	27,907		203.22874999999999		135,660		83,856		145,127			(51,804)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	04/30/2025	04/30/2026	24,848		204.83949999999999		112,200		65,039		102,169			(47,161)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	08/20/2025	08/20/2026	20,300		206.69309999999999		97,020		86,092		81,936			(10,928)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	06/25/2025	06/25/2026	16,163		204.78251		68,640		50,349		72,123			(18,291)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	09/04/2025	09/04/2026	26,279		205.07902000000001		127,980		118,839		132,266			(9,141)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	09/17/2025	09/17/2027	2,448		205.47550000000001		14,750		14,487		16,151			(263)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	07/30/2025	07/30/2027	4,879		205.17497		31,300		28,638		30,932			(2,662)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	06/04/2025	06/04/2027	4,386		206.226		25,830		21,649		24,704			(4,181)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	07/16/2025	07/16/2027	11,239		204.65		72,910		65,309		79,224			(7,601)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	05/14/2025	05/14/2027	23,990		204.04575		150,430		121,747		164,350			(28,683)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	07/09/2025	07/09/2027	8,783		205.14493999999999		55,440		49,128		57,748			(6,312)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	08/20/2025	08/20/2027	5,317		206.9		35,090		33,116		31,589			(1,974)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	09/04/2025	09/03/2027	7,300		205.69549000000001		47,100		45,418		48,482			(1,682)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	02/22/2024	02/20/2026	2,501		200.75984	14,850			2,909		15,881			(5,592)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	06/11/2025	06/11/2027	8,298		204.67511999999999		53,720		45,540		54,318			(8,180)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	06/18/2025	06/17/2027	5,390		204.1		34,210		29,363		36,815			(4,847)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	06/25/2025	06/25/2027	14,204		203.96583000000001		93,380		80,955		98,811			(12,425)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	08/06/2025	08/06/2027	4,870		204.91934000000001		33,100		30,603		32,634			(2,497)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	05/21/2025	05/21/2027	20,459		205.70058		126,840		103,873		122,352			(22,967)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	04/30/2025	04/30/2027	11,206		204.429		73,370		57,971		73,300			(15,399)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	06/25/2025	06/25/2026	1,929		259.63		12,950		9,499		22,409			(3,451)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	07/23/2025	07/23/2026	1,147		266.77080000000001		5,220		4,230		8,060			(990)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	06/25/2025	06/25/2026	386		265.60149000000001		1,610		1,181		2,949			(429)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	09/04/2025	09/04/2026	3,388		265.11484999999999		22,770		21,144		26,955			(1,626)				0/0

SCHEDULE DB - PART A - SECTION 1

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SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/16/2025	07/16/2026	1,928		265.36792000000003		7,250		5,736		13,611			(1,514)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/14/2025	05/14/2026	1,175		257.37045000000001		6,960		4,302		15,524			(2,658)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/16/2025	07/16/2026	2,314		258.91442000000001		14,760		11,678		25,797			(3,082)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/23/2025	07/23/2026	3,059		260.49383999999998		22,480		18,219		33,432			(4,261)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/06/2025	08/06/2026	762		262.18191999999999		5,120		4,346		7,213			(774)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/30/2025	07/30/2026	1,925		260.10732999999999		13,800		11,449		23,332			(2,351)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/10/2025	09/10/2026	2,249		273.20350000000002		9,240		8,732		10,086			(508)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/14/2025	05/14/2026	392		260.44353000000001		1,810		1,119		4,238			(691)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/16/2025	04/16/2026	765		267.46796999999998		2,800		1,515		3,549			(1,285)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/10/2025	09/10/2027	1,874		266.54000000002		18,650		18,138		18,162			(512)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/04/2025	09/03/2027	3,012		264.58515		29,840		28,774		31,298			(1,066)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML -	02/28/2024	02/27/2026	3,989		249.46639999999999	36,200			7,409		76,227			(13,575)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/14/2025	05/14/2027	783		259.67525999999998		6,020		4,872		10,636			(1,148)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML -	03/20/2024	03/20/2026	2,746		255.68476000000001	22,680			5,296		36,926			(8,505)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML -	01/18/2024	01/16/2026	404		247.52	3,400			502		8,447			(1,280)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/16/2025	07/16/2027	1,157		258.14		11,190		10,023		15,870			(1,167)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/23/2025	07/23/2027	1,147		261.01692000000003		11,490		10,402		14,483			(1,088)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/04/2025	06/04/2026	173		5723		26,900		18,180		18,989			(8,720)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/23/2025	07/23/2026	2,449		5699		330,400		267,769		340,563			(62,631)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/10/2025	09/10/2026	1,490		5759		210,700		199,123		190,068			(11,577)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/21/2025	05/21/2026	245		5745		33,180		21,148		31,510			(12,032)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/16/2025	07/16/2026	106		5523		22,140		17,517		27,145			(4,623)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/10/2025	09/10/2026	520		5747		76,500		72,297		69,238			(4,203)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/09/2025	07/09/2026	2,324		5626		355,080		274,114		423,790			(80,966)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/23/2025	07/23/2026	297		5676		43,520		35,270		45,111			(8,250)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/21/2025	05/21/2026	1,592		5745		215,670		137,460		204,816			(78,210)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/09/2025	07/09/2026	247		5711		27,720		21,399		32,644			(6,321)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/07/2025	05/07/2026	552		5773		77,440		46,379		49,307			(31,061)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/07/2025	05/07/2026	1,881		5773		263,780		157,978		167,952			(105,802)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/16/2025	07/16/2026	2,116		5659		283,200		224,070		346,739			(59,130)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/04/2025	06/04/2026	3,090		5752		436,760		295,173		297,742			(141,587)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/10/2025	09/10/2027	416		5753		82,800		80,528		77,413			(2,272)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML -	02/07/2024	02/06/2026	353		5697	62,400			10,971		38,791			(23,400)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	02/28/2024	02/27/2026	229		5637	47,840			9,791		35,379			(17,940)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	05/21/2025	05/21/2027	297		5763		53,720		43,993		54,491			(9,727)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	01/10/2024	01/09/2026	197		5591	37,180			5,107		35,034			(13,943)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	04/10/2024	04/10/2026	370		5717	69,510			18,237		53,276			(26,066)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	01/31/2024	01/30/2026	285		5596	56,640			9,414		50,724			(21,240)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	03/06/2024	03/06/2026	526		5703	102,300			21,921		60,083			(38,363)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	07/16/2025	07/16/2027	388		5653		73,700		66,017		87,005			(7,683)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	07/23/2025	07/23/2027	192		5704		35,970		32,565		37,515			(3,405)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	02/28/2024	02/27/2026	599		5666	116,960			23,938		81,028			(43,860)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	07/23/2025	07/23/2027	455		5681		89,960		81,445		93,884			(8,515)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	01/31/2024	01/30/2026	320		5647	56,340			9,364		44,960			(21,128)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	07/16/2025	07/16/2027	176		5630		35,400		31,709		41,810			(3,691)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	07/09/2025	07/09/2027	423		5541		105,840		93,790		122,830			(12,050)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	03/13/2024	03/13/2026	297		5658	67,660			15,149		44,321			(25,373)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	05/21/2025	05/21/2027	542		5740		103,850		85,046		105,753			(18,804)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	01/10/2024	01/09/2026	107		5663	16,920			2,324		13,189			(6,345)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	02/14/2024	02/13/2026	566		5640	110,400			20,473		84,352			(41,400)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	02/07/2024	02/06/2026	106		5714	17,940			3,154		10,575			(6,728)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	02/14/2024	02/13/2026	265		5651	50,400			9,346		37,453			(18,900)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	03/13/2024	03/13/2026	105		5704	21,540			4,823		12,603			(8,078)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	03/06/2024	03/06/2026	596		5697	117,300			25,136		70,099			(43,988)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	07/09/2025	07/09/2027	335		5672		61,750		54,719		71,342			(7,031)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	04/10/2024	04/10/2026	706		5723	130,400			34,212		98,983			(48,900)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	03/20/2024	03/20/2026	244		5737	47,880			11,181		24,185			(17,955)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	05/07/2025	05/07/2027	311		5744		64,800		51,822		52,432			(12,978)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	03/20/2024	03/20/2026	557		5743	108,160			25,257		53,629			(40,560)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	05/07/2025	05/07/2027	708		5767		139,810		111,810		111,470			(28,000)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	06/04/2025	06/04/2027	259		5683		59,550		49,911		50,137			(9,639)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	09/10/2025	09/10/2027	520		5724		110,700		107,663		104,130			(3,037)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	06/04/2025	06/04/2027	362		5741		72,870		61,075		59,733			(11,795)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	04/10/2024	04/09/2027	741		5723	168,000			85,385		152,388			(42,000)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	02/07/2024	02/05/2027	441		5680	100,000			45,055		85,435			(25,000)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML	07/16/2025	07/14/2028	300		5670		66,640		62,006		76,539			(4,634)				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)
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/04/2025	06/02/2028	328		5752		77,900		69,490		66,499			(8,410)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/10/2025	09/08/2028	312		5782		70,920		69,622		66,392			(1,298)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML -	03/15/2023	03/13/2026	36		5602	7,200			1,075		6,628			(1,800)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML -	02/28/2024	02/26/2027	564		5643	139,200			65,393		122,784			(34,800)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/07/2025	05/05/2028	932		5773		221,400		191,826		185,661			(29,574)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML -	03/13/2024	03/12/2027	262		5727	62,550			30,187		46,689			(15,638)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML -	01/31/2024	01/29/2027	409		5608	96,600			42,904		96,339			(24,150)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML -	01/10/2024	01/08/2027	250		5630	53,620			22,784		54,749			(13,405)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML -	02/14/2024	02/12/2027	602		5629	145,180			66,341		135,116			(36,295)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/23/2025	07/21/2028	507		5676		122,380		114,654		126,761			(7,726)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML -	03/20/2024	03/19/2027	627		5743	147,960			72,354		104,560			(36,990)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/21/2025	05/19/2028	560		5763		124,480		109,447		126,777			(15,033)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/09/2025	07/07/2028	440		5666		100,000		92,406		112,915			(7,594)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML -	03/06/2024	03/05/2027	578		5708	135,300			64,429		105,356			(33,825)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	02/07/2024	02/07/2028	494		5680	129,640			76,327		118,708			(24,258)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	03/15/2023	03/15/2027	36		5602	8,440			3,066		8,863			(1,579)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	02/28/2024	02/28/2028	388		5598	116,820			70,460		111,677			(21,859)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/21/2025	05/21/2029	595		5688		172,380		156,795		176,370			(15,585)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	03/06/2024	03/06/2028	893		5697	245,310			149,136		209,272			(45,901)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/07/2025	05/07/2029	915		5773		249,630		224,667		213,598			(24,963)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	02/14/2024	02/14/2028	566		5629	156,160			92,690		152,189			(29,220)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	04/10/2024	04/10/2028	776		5711	205,920			130,129		198,397			(38,531)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	03/13/2024	03/13/2028	419		5716	116,160			71,177		96,309			(21,735)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/23/2025	07/23/2029	560		5687		151,680		144,512		154,328			(7,168)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/04/2025	06/04/2029	276		5913		57,280		52,651		47,517			(4,629)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	01/31/2024	01/31/2028	445		5602	121,750			71,097		125,781			(22,781)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/09/2025	07/09/2029	387		5660		102,520		96,692		112,620			(5,828)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/10/2025	09/10/2029	208		5759		56,880		56,101		52,973			(779)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/16/2025	07/16/2029	282		5580		84,000		79,627		94,213			(4,373)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	03/20/2024	03/20/2028	662		5737	181,260			111,936		142,774			(33,916)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	01/10/2024	01/10/2028	125		5686	28,490			16,227		29,299			(5,331)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/10/2025	09/10/2030	1,317		5788		386,080		381,849		352,349			(4,231)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML -	01/10/2024	01/10/2029	286		5635	79,840			52,366		84,637			(11,943)				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)
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	03/20/2024	03/20/2029	697		5743	210,400			146,034		172,566			(31,491)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	05/21/2025	05/21/2030	1,399		5757		404,000		374,779		404,442			(29,221)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	03/15/2023	03/15/2028	36		5602	9,540			4,684		10,380			(1,427)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	01/31/2024	01/31/2029	427		5602	130,080			86,815		134,760			(19,459)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	07/16/2025	07/16/2030	1,323		5670		378,750		362,977		412,007			(15,773)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	02/07/2024	02/07/2029	529		5680	155,100			104,108		145,573			(23,201)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	05/07/2025	05/07/2030	1,777		5773		538,690		495,595		463,979			(43,095)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	03/06/2024	03/06/2029	1,069		5697	326,960			224,426		287,002			(48,936)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	02/14/2024	02/14/2029	761		5634	230,480			155,590		227,531			(34,477)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	04/10/2024	04/10/2029	459		5706	136,240			96,130		133,616			(20,391)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	02/28/2024	02/28/2029	493		5632	155,680			106,289		148,790			(23,288)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	07/09/2025	07/09/2030	1,004		5655		297,540		284,008		319,486			(13,532)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	07/23/2025	07/23/2030	1,714		5681		520,380		500,705		520,446			(19,675)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	03/13/2024	03/13/2029	280		5716	86,080			59,416		73,812			(12,884)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	06/04/2025	06/04/2030	1,087		5752		328,230		307,007		286,516			(21,223)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	05/14/2025	05/14/2026	33		42598		21,420		13,240		37,064			(8,180)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	08/27/2025	08/27/2026	22		45429		12,300		11,151		14,432			(1,149)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	04/16/2025	04/16/2026	18		39312		42,140		22,807		104,544			(19,333)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	06/04/2025	06/04/2026	17		42428		30,590		20,673		61,413			(9,917)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	04/16/2025	04/16/2026	35		39233		22,400		12,123		35,482			(10,277)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	06/04/2025	06/04/2026	38		42046		22,560		15,247		33,574			(7,313)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	05/14/2025	05/14/2026	14		42177		25,620		15,837		52,302			(9,783)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	08/27/2025	08/27/2026	11		45429		20,700		18,766		24,237			(1,934)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO	09/05/2025	09/04/2026	64		45310		68,150		63,808		73,553			(4,342)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO	08/14/2025	08/14/2026	109		23761		56,940		49,588		67,455			(7,352)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO	09/25/2025	09/25/2026	127		24373		77,190		76,130		79,497			(1,060)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO	08/21/2025	08/21/2026	156		23281		78,840		70,176		93,288			(8,664)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO	09/11/2025	09/11/2026	158		23753		104,500		99,045		111,882			(5,455)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	07/17/2025	07/17/2026	3,700		23078		33,670		26,733		53,313			(6,938)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	08/07/2025	08/07/2026	3,300		23390		34,650		29,510		44,256			(5,140)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	08/20/2025	08/20/2026	4,600		23250		41,860		37,145		43,878			(4,715)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	07/23/2025	07/23/2026	3,700		23162		39,220		31,785		56,177			(7,435)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	05/08/2025	05/08/2026	4,800		20064		41,280		24,836		141,310			(16,444)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	04/24/2025	04/24/2026	3,700		19214		7,030		3,959		39,887			(3,071)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	05/01/2025	05/01/2026	3,700		19787		32,560		18,964		124,216			(13,596)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	05/29/2025	05/29/2026	3,400		21364		27,880		18,382		69,078			(9,498)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	04/16/2025	04/16/2026	6,100		18258		57,950		31,363		262,000			(26,587)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	08/21/2025	08/21/2026	4,600		23143		44,620		39,717		43,815			(4,903)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	09/05/2025	09/04/2026	2,400		23652		22,800		21,347		21,668			(1,453)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	06/20/2025	06/18/2026	3,300		21626		28,710		20,735		53,580			(7,975)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	04/17/2025	04/17/2026	6,100		18258		58,560		32,119		260,721			(26,441)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	08/27/2025	08/27/2026	2,800		23566		17,920		16,246		19,800			(1,674)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	09/25/2025	09/25/2026	3,100		24397		26,970		26,600		22,967			(370)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO	07/30/2025	07/30/2026	2,600		23345		32,760		27,180		35,233			(5,580)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	05/14/2025	05/14/2026	336		2096		7,280		4,500		15,593			(2,780)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	08/14/2025	08/14/2026	696		2285		39,360		34,278		42,276			(5,082)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	07/17/2025	07/17/2026	710		2254		31,200		24,771		39,056			(6,429)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	09/11/2025	09/11/2026	909		2407		44,000		41,703		44,579			(2,297)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	08/21/2025	08/21/2026	836		2265		49,210		43,802		60,637			(5,408)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	06/26/2025	06/26/2026	875		2166		45,980		33,853		64,505			(12,127)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/18/2025	06/18/2026	165		3011		7,600		5,444		10,089			(2,156)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/17/2025	09/17/2026	153		3263		24,650		23,770		22,751			(880)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/18/2025	06/18/2026	165		3011		28,500		20,413		44,175			(8,087)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	09/18/2025	09/18/2026	756		3272		68,750		66,484		62,461			(2,266)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	07/02/2025	07/02/2026	14,474		395.78910000000002		107,730		81,093		244,950			(26,637)				D/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		58,832		242,425			(27,868)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	07/02/2025	07/02/2026	3,809		403.27168		17,400		13,098		44,719			(4,302)				D/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		57,024		193,280			(20,716)				D/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		44,131		234,772			(29,219)				D/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		109,881		348,516			(39,919)				D/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		15,035		89,110			(9,955)				D/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		94,946		362,631			(44,974)				D/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		12,734		46,875			(4,626)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	09/10/2025	09/10/2026	10,582		414.48719999999997		59,770		56,486		68,180			(3,284)				D/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		11,495		52,653			(5,445)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	07/02/2025	07/02/2026	7,110		397.75819999999999		46,760		35,198		109,969			(11,562)				D/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		88,719		437,538			(58,741)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	09/10/2025	09/10/2026	19,195		404.32819999999998		174,720		165,120		219,579			(9,600)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	09/10/2025	09/10/2026	1,477		414.89355999999998		8,340		7,882		9,276			(458)				D/0
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		20,807		45,214			(3,193)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	09/10/2025	09/10/2027	2,461		402.29640000000001		36,400		35,401		38,406			(999)				D/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		26,427		75,435			(6,573)				D/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		46,681		112,253			(8,939)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	07/02/2025	07/02/2027	2,793		393.42617999999999		33,330		29,215		59,963			(4,115)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO-	04/10/2024	04/10/2026	4,844		371.19842999999997	54,000			14,168		188,525			(20,250)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/14/2025	08/14/2026	1,465		407.93171999999998		8,940		7,786		7,595			(1,154)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/05/2025	09/04/2026	1,219		409.5		7,050		6,601		6,569			(449)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/18/2025	09/18/2026	2,698		407.65		16,060		15,531		16,912			(529)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	07/24/2025	07/24/2026	1,468		407.99238000000003		600		488		7,285			(112)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/27/2025	08/27/2026	17,532		443.11293000000001		57,600		52,220		44,190			(5,380)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/20/2025	08/20/2026	11,644		430.36811999999998		97,920		86,891		73,588			(11,029)				D/0

SCHEDULE DB - PART A - SECTION 1

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

1	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)
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/14/2025	08/14/2026	10,499		427.18151		98,470		85,755		80,020			(12,715)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	07/02/2025	07/02/2026	16,991		424.37450000000001		134,550		101,282		127,325			(33,268)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	07/02/2025	07/02/2026	10,589		438.58800000000002		30,100		22,658		25,561			(7,442)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/06/2025	08/06/2026	11,264		439.83602999999999		37,260		31,630		32,214			(5,630)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/04/2025	06/04/2026	10,865		424.82402000000002		81,840		55,309		68,749			(26,531)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/27/2025	08/27/2026	6,818		420.52607999999998		87,640		79,454		79,628			(8,186)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/06/2025	08/06/2026	8,081		427.17594000000003		59,400		50,425		59,304			(8,975)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/14/2025	08/14/2026	16,847		440.28775000000002		57,270		49,875		49,196			(7,395)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/05/2025	09/04/2026	14,632		440.62200000000001		49,200		46,065		45,432			(3,135)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	07/24/2025	07/24/2026	13,454		437.42669999999998		60,500		49,198		43,275			(11,302)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/14/2025	05/14/2026	12,436		433.40989999999999		43,500		26,889		32,311			(16,611)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/04/2025	06/04/2026	16,791		434.94851999999997		64,600		43,658		45,409			(20,942)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/14/2025	05/14/2026	9,949		422.15249999999997		76,800		47,473		68,550			(29,327)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/18/2025	09/18/2026	15,945		438.63139999999999		51,350		49,657		65,761			(1,693)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	07/24/2025	07/24/2026	5,626		427.20645000000002		47,840		38,903		38,949			(8,937)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/18/2025	09/18/2026	13,492		425.99425000000002		96,250		93,077		126,173			(3,173)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/20/2025	08/20/2026	14,555		443.14724999999999		54,600		48,450		34,719			(6,150)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/05/2025	09/04/2026	9,511		425.88		83,070		77,777		82,173			(5,293)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/11/2025	09/11/2026	16,285		442.28724999999997		48,910		46,357		48,382			(2,553)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/11/2025	09/11/2026	9,479		429.53291999999999		83,460		79,104		69,826			(4,356)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	04/04/2024	04/02/2026	2,744		645.52278999999999	32,700			8,265		19,206			(12,330)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	07/02/2025	07/02/2027	1,159		701.03502000000003		14,560		12,762		13,095			(1,798)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/12/2025	06/11/2027	828		678.78359999999998		16,650		14,134		14,061			(2,516)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/26/2025	06/25/2027	1,000		707.29389000000003		10,800		9,376		9,602			(1,424)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/30/2025	05/29/2026	3,667		1108		183,320		121,875		321,083			(61,445)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/22/2025	05/22/2026	6,536		1084		378,714		242,419		675,055			(136,295)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/31/2025	07/31/2026	4,621		1139		309,202		257,385		361,686			(51,817)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/17/2025	07/17/2026	4,408		1124		260,450		206,786		332,340			(53,664)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/26/2025	06/26/2026	5,256		1118		295,118		217,285		405,527			(77,833)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/08/2025	05/08/2026	7,640		1072		423,940		255,063		830,314			(168,877)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/24/2025	04/24/2026	8,359		1047		495,463		279,038		1,018,523			(216,425)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/28/2025	08/28/2026	5,195		1157		288,240		262,108		324,531			(26,132)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/02/2025	07/02/2026	6,638		1112		438,300		329,929		569,627			(108,371)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/07/2025	08/07/2026	6,683		1152		355,680		302,914		452,685			(52,766)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/24/2025	07/24/2026	4,360		1137		278,100		226,147		322,724			(51,953)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/18/2025	09/18/2026	7,102		1137		534,852		517,220		551,931			(17,632)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/20/2025	06/18/2026	4,894		1110		275,832		199,212		440,960			(76,620)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/14/2025	08/14/2026	4,774		1147		306,625		267,033		347,649			(39,592)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/10/2025	07/08/2026	6,223		1125		373,100		288,586		509,439			(84,514)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/11/2025	09/11/2026	9,279		1140		627,804		595,034		666,949			(32,770)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/05/2025	09/04/2026	6,226		1143		343,711		321,813		439,062			(21,898)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/15/2025	05/15/2026	5,754		1086		347,130		215,526		575,222			(131,604)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/01/2025	05/01/2026	7,367		1057		454,882		264,931		881,374			(189,951)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/12/2025	06/12/2026	4,867		1082		335,664		234,227		502,154			(101,437)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/05/2025	06/05/2026	6,732		1099		395,012		268,044		642,135			(126,968)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/17/2025	04/17/2026	7,423		1062		374,166		205,221		873,012			(168,945)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/21/2025	08/21/2026	8,810		1129		495,594		441,133		709,826			(54,461)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/25/2025	09/25/2026	12,401		1170		740,592		730,419		817,138			(10,173)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/14/2025	08/13/2027	1,128		1154		90,883		85,016		100,990			(5,867)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/12/2025	06/11/2027	541		1153		32,136		27,280		45,445			(4,856)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/05/2025	09/03/2027	965		1106		87,219		84,452		103,875			(2,767)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/01/2025	04/30/2027	466		1055		37,455		29,635		62,769			(7,820)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/28/2025	08/27/2027	3,203		1139		264,883		252,876		291,149			(12,007)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/30/2025	05/28/2027	1,833		1090		138,120		115,068		213,381			(23,052)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/02/2025	07/02/2027	12,214		1110		1,043,418		914,601		1,294,190			(128,817)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/21/2025	08/20/2027	534		1189		29,250		27,643		39,417			(1,607)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/19/2024	01/16/2026	785		1184	50,679			7,490		24,631			(19,110)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/21/2024	03/20/2026	830		1207	65,280			15,307		24,033			(24,581)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/10/2025	07/08/2027	3,823		1132		289,218		256,596		372,675			(32,622)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/28/2024	03/27/2026	1,317		1213	109,344			26,732		39,314			(41,231)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/20/2025	06/17/2027	1,631		1147		99,864		86,071		147,094			(13,793)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/24/2025	04/23/2027	2,160		1106		119,025		93,029		218,148			(25,996)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/11/2025	09/10/2027	773		1182		54,504		53,082		57,241			(1,422)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/30/2025	05/28/2027	1,650		1129		100,494		83,722		158,202			(16,772)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/08/2025	05/07/2027	4,472		1073		326,976		261,850		553,799			(65,126)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/18/2025	09/17/2027	257		1189		18,714		18,406		19,187			(308)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/05/2024	01/05/2026	177		1172	10,738			1,418		6,167			(4,032)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/07/2024	03/06/2026	498		1239	32,442			6,981		8,225			(12,216)				0/0

SCHEDULE DB - PART A - SECTION 1

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BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/20/2025	06/17/2027	1,631		1104		125,730		108,364		182,019			(17,366)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/02/2025	07/02/2027	708		1127		55,528		48,673		69,060			(6,855)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/18/2025	09/17/2027	1,369		1164		112,800		110,941		115,615			(1,859)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/28/2025	08/27/2027	260		1196		15,978		15,254		17,637			(724)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/25/2025	09/24/2027	1,464		1203		98,005		97,332		105,767			(673)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/21/2024	03/20/2026	249		1245	16,293			3,820		4,566			(6,135)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/25/2024	01/23/2026	86		1160	6,686			1,051		3,774			(2,518)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/15/2024	02/13/2026	428		1162	34,845			6,497		19,542			(13,139)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/15/2025	05/14/2027	1,370		1090		104,610		84,780		157,399			(19,830)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/05/2025	06/04/2027	1,547		1099		118,949		99,832		175,166			(19,117)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/11/2025	09/10/2027	1,203		1145		102,158		99,492		107,142			(2,666)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/12/2025	06/11/2027	2,614		1103		202,739		172,105		282,531			(30,634)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/22/2025	05/21/2027	921		1073		73,920		60,618		116,213			(13,302)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/08/2024	02/06/2026	425		1194	31,095			5,490		12,806			(11,709)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/17/2025	07/16/2027	1,852		1169		113,988		102,245		140,407			(11,743)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	04/04/2024	04/02/2026	1,016		1200	79,596			20,119		41,769			(30,013)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/17/2025	07/16/2027	970		1117		78,331		70,261		95,777			(8,070)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	04/11/2024	04/10/2026	1,842		1183	149,424			39,366		71,294			(56,266)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/17/2025	04/16/2027	2,379		1046		177,275		137,419		337,228			(39,856)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/05/2025	09/03/2027	1,228		1187		72,758		70,450		88,526			(2,308)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/11/2024	01/09/2026	872		1204	50,510			6,977		19,525			(19,046)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/15/2024	02/13/2026	599		1207	38,787			7,232		15,770			(14,625)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/31/2025	07/30/2027	2,703		1193		175,398		160,701		201,258			(14,697)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/10/2025	07/08/2027	2,845		1178		169,600		150,470		220,649			(19,130)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	04/18/2024	04/17/2026	1,905		1156	149,534			40,838		109,813			(56,307)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/24/2025	04/23/2027	1,315		1057		95,858		74,922		169,838			(20,936)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/23/2024	02/23/2026	681		1227	41,656			8,308		14,576			(15,642)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/01/2024	01/30/2026	341		1222	21,276			3,551		6,739			(8,012)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/15/2025	05/14/2027	1,005		1135		60,214		48,800		92,125			(11,414)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/08/2025	05/07/2027	932		1114		54,380		43,549		94,445			(10,831)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/26/2025	06/25/2027	980		1114		75,394		65,452		97,731			(9,942)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/14/2024	03/13/2026	421		1191	34,360			7,725		16,410			(12,938)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/28/2024	03/27/2026	412		1251	28,480			6,963		7,840			(10,739)				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)
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/24/2025	07/23/2027	698		1177		46,984		42,595		53,597			(4,389)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/24/2025	07/23/2027	1,744		1152		133,720		121,230		152,438			(12,490)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/07/2025	08/06/2027	528		1130		42,888		39,707		51,771			(3,181)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/05/2025	06/04/2027	546		1143		33,156		27,827		49,680			(5,329)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/22/2025	05/21/2027	828		1130		49,023		40,202		79,335			(8,821)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/14/2024	03/13/2026	1,095		1180	94,042			21,143		47,855			(35,412)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/25/2025	09/24/2027	2,239		1166		180,960		179,717		194,464			(1,243)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	04/04/2024	04/02/2026	1,016		1248	62,736			15,857		24,841			(23,656)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/08/2024	02/06/2026	85		1184	6,555			1,157		2,928			(2,468)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/23/2024	02/23/2026	511		1187	38,268			7,633		18,036			(14,370)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/07/2024	03/06/2026	415		1177	36,670			7,890		14,987			(13,808)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/26/2025	06/25/2027	2,583		1158		156,803		136,126		204,976			(20,677)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/01/2025	04/30/2027	2,052		1063		157,476		124,596		265,364			(32,880)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/17/2025	07/17/2026	27,600		335.395699999998		241,428		191,683		305,285			(49,745)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/28/2025	08/28/2026	11,766		334.825554000001		124,800		113,486		139,959			(11,314)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/11/2025	09/11/2026	35,457		335.519003		390,225		369,856		415,117			(20,369)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/26/2025	06/26/2026	22,975		337.010033000002		168,091		123,759		229,415			(44,332)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/02/2025	07/02/2026	49,965		331.579492000002		540,288		406,700		696,796			(133,588)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/15/2025	05/15/2026	34,747		328.425911999998		335,110		208,063		546,001			(127,047)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/20/2025	06/18/2026	55,652		331.361965		520,775		376,115		809,350			(144,660)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/05/2025	09/04/2026	23,385		341.445842000003		160,528		150,300		205,879			(10,228)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/10/2025	07/08/2026	14,307		336.297662		122,304		94,600		165,764			(27,704)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/18/2025	09/18/2026	25,736		338.738962000001		266,288		257,509		275,683			(8,779)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/05/2025	06/05/2026	14,168		332.816504000001		117,923		80,019		188,897			(37,904)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/25/2025	09/25/2026	49,872		342.746563999998		420,920		415,138		464,944			(5,782)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/17/2025	04/17/2026	31,431		323.903295000001		274,176		150,379		603,584			(123,797)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/01/2025	05/01/2026	32,677		321.157208000003		372,574		216,994		691,997			(155,580)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/22/2025	05/22/2026	31,242		336.43374		186,842		119,599		337,168			(67,243)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/12/2025	06/12/2026	7,802		332.536531000002		68,614		47,879		101,996			(20,735)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/31/2025	07/31/2026	18,302		344.045693000003		130,386		108,536		151,632			(21,850)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/21/2025	08/21/2026	32,507		335.6447		278,713		248,085		395,019			(30,628)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/24/2025	07/24/2026	22,139		335.278151999998		229,725		186,809		266,201			(42,916)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/24/2025	04/24/2026	37,380		320.935189999998		392,352		220,967		772,464			(171,385)				D/0

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BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/08/2025	05/08/2026	35,717		327.57995299999999		298,818		179,783		578,645			(119,035)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/30/2025	05/29/2026	24,209		332.82296600000001		183,600		122,061		315,294			(61,539)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/14/2025	08/14/2026	31,219		338.49104		299,980		261,246		339,669			(38,734)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/07/2025	08/07/2026	29,047		337.66002300000002		250,586		213,411		315,664			(37,175)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/19/2024	01/16/2026	4,419		338.777288	51,915			7,673		32,524			(19,576)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/21/2025	08/20/2027	4,473		338.66250000002		45,525		43,024		59,829			(2,501)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	04/04/2024	04/02/2026	5,513		346.17256700002	65,284			16,501		33,876			(24,617)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/18/2025	09/17/2027	8,481		340.44803899999999		104,748		103,021		107,556			(1,727)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/23/2024	02/23/2026	2,909		346.10969999999998	30,850			6,153		13,327			(11,585)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/21/2024	03/20/2026	3,447		347.45280000002	40,308			9,452		14,694			(15,178)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/20/2025	06/17/2027	3,309		333.02710000002		37,532		32,348		53,370			(5,184)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/31/2025	07/30/2027	9,151		338.60623600002		111,073		101,766		126,645			(9,307)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/17/2025	07/16/2027	6,232		338.078866		65,142		58,431		79,218			(6,711)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/14/2024	03/13/2026	6,076		344.59385700001	75,684			17,016		36,375			(28,499)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/10/2025	07/08/2027	9,240		334.28189200003		112,561		99,865		143,192			(12,696)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/05/2025	06/04/2027	7,234		331.48789599998		84,024		70,520		121,497			(13,504)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	04/18/2024	04/17/2026	2,346		343.12137200001	25,144			6,867		16,339			(9,468)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/01/2025	04/30/2027	4,581		326.38991199998		52,800		41,776		87,666			(11,024)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/28/2024	03/27/2026	4,292		349.64530000002	50,355			12,311		16,855			(18,987)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/24/2025	07/23/2027	6,494		336.632811		80,828		73,278		91,721			(7,550)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/12/2025	06/11/2027	12,903		332.53653100002		148,608		126,153		204,179			(22,455)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/25/2025	09/24/2027	3,814		342.74656399998		43,121		42,825		46,349			(296)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/28/2025	08/27/2027	14,413		337.533951		174,587		166,673		191,472			(7,914)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/15/2025	05/14/2027	4,230		331.07184100001		47,124		38,191		70,054			(8,933)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/11/2024	01/09/2026	6,187		342.83569999997	62,832			8,678		31,222			(23,692)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/11/2025	09/10/2027	6,740		339.93819999999		79,212		77,145		83,178			(2,067)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/26/2025	06/25/2027	9,250		333.67329999998		106,206		92,201		136,403			(14,005)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/07/2025	08/06/2027	5,335		337.997345		60,300		55,827		72,396			(4,473)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/07/2024	03/06/2026	1,436		349.96621199998	14,885			3,203		4,242			(5,605)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/05/2025	09/03/2027	8,880		334.03774700002		113,400		109,802		134,563			(3,598)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/17/2025	04/16/2027	4,622		322.28053299999		55,815		43,266		101,721			(12,549)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/30/2025	05/28/2027	18,762		330.50940000003		211,544		176,238		320,927			(35,306)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/02/2025	07/02/2027	14,276		333.25922600001		181,008		158,661		222,865			(22,347)				0/0

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BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/08/2024	02/06/2026	2,908		343.92739999999998	33,730			5,955		14,985			(12,701)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/15/2024	02/13/2026	2,919		340.85140000000001	35,710			6,659		19,762			(13,465)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/24/2025	04/23/2027	6,741		326.78811200000001		70,862		55,385		123,771			(15,477)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	04/11/2024	04/10/2026	2,307		346.79957200000001	25,432			6,700		10,688			(9,576)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/22/2025	05/21/2027	6,976		329.50716299999999		79,373		65,090		123,492			(14,283)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/08/2025	05/07/2027	8,242		325.61643700000002		98,145		78,597		162,360			(19,548)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/29/2024	02/27/2026	3,773		340.41820000000001	50,271			10,332		27,367			(18,930)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/10/2025	07/10/2026	313		5384		38,301		29,673		41,659			(8,628)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/26/2025	06/26/2026	420		5270		56,980		41,952		75,905			(15,028)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/24/2025	07/24/2026	299		5328		34,560		28,104		40,559			(6,456)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/08/2025	05/08/2026	378		5178		47,200		28,398		60,810			(18,802)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/05/2025	09/04/2026	226		5302		26,568		24,875		31,676			(1,693)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/07/2025	08/07/2026	300		5295		35,696		30,400		42,530			(5,296)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/30/2025	05/29/2026	391		5265		55,839		37,123		64,968			(18,716)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/18/2025	09/18/2026	275		5435		38,580		37,308		41,315			(1,272)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/20/2025	06/19/2026	268		5213		22,064		15,952		27,349			(6,112)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/18/2025	09/18/2026	65		45819		68,910		66,638		68,206			(2,272)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/25/2025	09/25/2026	1,400		0.98299999999999998		36,358		35,859		35,058			(499)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/11/2025	09/11/2026	2,600		1		70,460		66,782		69,258			(3,678)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/29/2023	11/28/2025	542		921.94713000000002	14,100			1,123		30,658			(5,288)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/08/2023	11/07/2025	550		905.00229999999999	14,900			757		40,460			(5,588)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/29/2023	11/28/2025	542		922.87	13,900			1,107		30,164			(5,213)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/21/2023	11/21/2025	1,304		913.63940000000002	36,960			2,586		84,632			(13,841)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/06/2023	12/05/2025	867		922.31679999999994	22,800			2,036		48,777			(8,550)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/15/2023	11/14/2025	654		893.79110000000003	24,120			1,458		55,857			(9,045)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	12/13/2023	12/12/2025	960		936.21289999999999	25,830			2,555		43,674			(9,686)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/18/2023	10/17/2025	1,438		899.58950000000004	38,610			849		113,965			(14,479)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	12/13/2023	12/12/2025	1,494		934.33860000000004	41,440			4,098		70,371			(15,540)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/20/2023	12/19/2025	961		923.81299999999999	31,050			3,369		52,501			(11,644)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/01/2023	10/31/2025	890		902.76670000000001	20,640			851		67,541			(7,740)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/15/2023	11/14/2025	1,635		914.89710000000002	43,650			2,638		105,730			(16,369)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	10/11/2023	10/10/2025	1,973		911.26779999999997	50,940			630		134,645			(19,103)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/06/2023	12/05/2025	867		924.16319999999996	22,080			1,971		47,249			(8,280)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/25/2023	10/24/2025	1,231		897.06399999999996	28,380			897		100,565			(10,643)				0/0

SCHEDULE DB - PART A - SECTION 1

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BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	10/11/2023	10/10/2025	1,644		912.18	41,850			517		110,709			(15,694)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/20/2023	12/19/2025	961		925.68679999999995	30,150			3,272		50,751			(11,306)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/28/2023	12/26/2025	1,166		941.36350000000004	32,087			3,796		45,510			(12,049)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/21/2023	11/21/2025	1,196		911.79930000000002	34,980			2,447		79,743			(13,100)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/05/2023	04/02/2026	2,485		921.0616	79,120			13,271		143,599			(19,798)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	02/15/2023	02/13/2026	2,285		917.33169999999996	69,510			8,593		140,594			(17,378)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/14/2022	12/12/2025	2,399		915.11609999999996	74,140			4,888		151,721			(18,535)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	11/22/2022	11/21/2025	1,752		917.04359999999997	50,560			2,359		106,717			(12,628)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/28/2023	06/26/2026	1,399		930.4896	41,990			10,305		70,498			(10,498)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/02/2022	10/31/2025	1,884		907.57295999999997	51,850			1,424		134,029			(12,963)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML-	10/11/2023	10/09/2026	1,754		911.26779999999997	53,120			18,144		129,799			(13,280)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/08/2023	02/06/2026	3,369		923.96109999999999	93,930			11,010		184,234			(23,483)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/19/2023	04/17/2026	2,059		921.90716999999995	60,990			11,059		117,583			(15,248)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	05/10/2023	05/08/2026	2,919		924.19488000000001	87,588			17,566		162,301			(21,897)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/03/2023	05/01/2026	3,791		925.10649999999998	109,200			21,200		211,030			(27,300)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML-	09/27/2023	09/25/2026	1,217		898.54618000000005	38,610			12,693		103,090			(9,653)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/15/2023	11/13/2026	1,853		915.81470000000002	54,060			20,198		131,158			(13,515)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	06/01/2023	06/01/2026	1,623		924.32	49,320			10,955		90,124			(12,307)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/20/2023	12/18/2026	1,281		929.43460000000005	44,280			17,963		68,642			(11,070)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	11/16/2022	11/14/2025	2,296		913.54549999999995	70,980			2,860		148,025			(17,745)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/17/2023	05/15/2026	1,951		917.8107	58,680			12,144		113,871			(14,670)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/23/2023	02/23/2026	2,086		915.3741	55,860			7,404		131,227			(13,939)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML-	12/13/2023	12/11/2026	1,707		935.27570000000003	54,720			21,848		96,384			(13,680)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/29/2023	11/27/2026	650		911.79556000000002	23,160			8,950		43,797			(5,790)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	12/28/2023	12/28/2026	1,166		942.30674999999997	36,762			15,222		51,529			(9,174)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/06/2023	12/04/2026	975		925.0865	29,340			11,526		57,274			(7,335)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/04/2023	10/02/2026	665		906.32083999999998	18,780			6,294		47,683			(4,695)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/19/2023	01/16/2026	2,955		910.16471999999999	93,690			9,189		200,699			(23,444)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML-	10/26/2022	10/24/2025	2,424		905.59518000000003	75,680			1,594		178,761			(18,920)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/25/2023	10/23/2026	1,455		897.95749999999998	39,650			14,052		115,245			(9,913)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML-	08/09/2023	08/07/2026	1,184		934.07719999999995	34,320			9,743		63,834			(8,580)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	03/29/2023	03/27/2026	2,614		919.2183	74,640			12,098		153,274			(18,660)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/30/2022	11/28/2025	1,307		915.42546000000004	41,880			2,224		84,037			(10,470)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/14/2023	06/12/2026	2,046		927.76130000000001	61,370			14,275		110,496			(15,343)				0/0

SCHEDULE DB - PART A - SECTION 1

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BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	07/19/2023	07/17/2026	2,438		941.59303999999997	77,510			20,513		116,221			(19,378)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS	06/07/2023	06/05/2026	1,735		920.55520000000001	52,704			11,921		102,122			(13,176)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS	09/20/2023	09/18/2026	1,965		921.30489999999998	55,170			17,784		115,621			(13,793)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS	04/12/2023	04/10/2026	2,276		923.78290000000004	68,460			11,974		126,979			(17,115)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM	10/12/2022	10/10/2025	2,665		893.28607999999997	89,520			738		228,232			(22,380)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	08/02/2023	07/31/2026	1,286		933.43	39,360			10,921		69,587			(9,840)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM	05/24/2023	05/22/2026	1,859		916.94213999999999	54,400			11,607		120,896			(13,600)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	10/05/2022	10/03/2025	2,422		906.49339999999995	77,440			142		176,433			(19,360)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	12/07/2022	12/05/2025	3,389		913.02030000000002	107,570			6,403		225,954			(26,893)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS	07/26/2023	07/24/2026	1,169		932.83820000000003	40,040			10,853		56,394			(10,010)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS	08/16/2023	08/14/2026	544		920.86995000000002	15,970			4,636		32,061			(3,993)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	03/22/2023	03/20/2026	1,749		910.9914	54,560			8,494		122,674			(13,640)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS	08/30/2023	08/28/2026	1,397		924.73810000000003	45,890			13,910		77,098			(11,473)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM	11/08/2023	11/06/2026	550		917.73599999999999	14,750			5,416		34,235			(3,688)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM	12/29/2022	12/29/2025	2,200		905.59307999999999	68,600			5,581		159,462			(17,119)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS	01/25/2023	01/23/2026	1,960		922.19410000000005	55,440			5,788		111,595			(13,860)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS	09/13/2023	09/11/2026	1,948		923.02605000000005	60,300			19,051		111,801			(15,075)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM	07/06/2023	07/06/2026	1,407		925.66759999999999	41,210			10,472		76,704			(10,284)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	09/07/2023	09/04/2026	2,489		919.43970000000002	80,500			24,940		165,111			(20,143)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM	10/19/2022	10/17/2025	3,108		900.94	94,360			1,383		242,139			(23,590)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM	10/18/2023	10/16/2026	1,659		900.49360000000001	51,300			17,852		127,655			(12,825)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	CITI	01/11/2023	01/09/2026	3,058		915.75	93,240			8,538		193,275			(23,310)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	CITI	11/21/2023	11/20/2026	1,413		912.71939999999995	47,320			17,967		97,016			(11,819)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM	12/21/2022	12/19/2025	2,630		911.71736999999996	79,920			5,782		174,961			(19,980)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM	01/05/2023	01/05/2026	3,202		904.84424999999999	95,990			8,423		234,377			(23,954)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS	06/22/2023	06/22/2026	2,586		928.13	76,102			18,365		133,510			(18,991)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM	04/26/2023	04/24/2026	2,721		922.08115999999995	79,000			14,831		161,058			(19,750)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	CITI	08/23/2023	08/21/2026	758		920.65970000000004	23,520			6,978		45,875			(5,880)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM	11/09/2022	11/07/2025	1,996		894.41700000000003	64,620			2,190		167,962			(16,155)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM	11/01/2023	10/30/2026	890		900.06920000000002	25,840			9,323		68,812			(6,460)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML	08/02/2023	08/02/2027	1,500		933.43	51,940			23,852		94,852			(9,719)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM	07/13/2022	07/13/2026	1,513		923.26976000000002	56,980			11,130		85,671			(10,662)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS	12/08/2021	12/08/2025	291		1036	13,110			611		41			(2,453)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS	02/15/2023	02/12/2027	2,502		916.41250000000002	86,020			29,481		159,377			(16,129)				0/0

SCHEDULE DB - PART A - SECTION 1

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BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	05/10/2023	05/10/2027	2,702		925.12	88,250			35,445		156,435			(16,513)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/04/2022	05/04/2026	1,886		954.34	75,780			11,167		58,526			(14,180)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/29/2022	12/29/2026	2,640		902.86539000000005	94,800			29,499		198,405			(17,738)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	12/22/2021	12/22/2025	873		1032	41,310			2,322		288			(7,730)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/04/2023	10/04/2027	775		902.71	26,110			13,118		59,336			(4,886)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/06/2023	07/06/2027	1,624		925.66759999999999	54,300			23,931		95,301			(10,160)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/29/2022	06/29/2026	1,403		917.49239999999998	56,940			10,576		86,288			(10,654)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	07/19/2023	07/19/2027	2,544		943.48	89,520			40,250		142,162			(16,750)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	11/22/2022	11/20/2026	2,080		909.7364	73,150			20,835		141,871			(13,706)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	06/01/2023	06/01/2027	1,731		929.86590000000001	54,576			22,743		94,817			(10,212)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	08/16/2023	08/16/2027	544		919.95	18,525			8,685		33,900			(3,466)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/12/2022	10/12/2026	2,998		899.58951000000002	102,330			26,372		233,073			(19,147)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/22/2022	06/22/2026	3,244		923.81529999999998	121,500			21,985		186,120			(22,734)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/06/2023	12/06/2027	1,083		924.16319999999996	37,300			20,350		67,808			(6,979)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	02/09/2022	02/09/2026	201		993.48009999999999	9,380			842		1,501			(1,755)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	09/20/2023	09/20/2027	2,075		916.72580000000005	70,718			34,850		134,663			(13,232)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	01/19/2022	01/16/2026	600		1003	26,580			1,953		2,319			(4,984)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	06/07/2023	06/07/2027	2,060		917.78800000000001	71,288			30,001		130,613			(13,339)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/20/2023	12/20/2027	1,494		926.62379999999996	59,920			33,266		89,320			(11,212)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	09/13/2023	09/13/2027	2,489		926.72185000000002	83,950			40,968		144,211			(15,708)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	03/22/2023	03/22/2027	2,077		910.9914	72,580			26,714		160,738			(13,581)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/02/2022	11/02/2026	1,995		900.35568000000001	66,420			18,073		153,828			(12,428)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/01/2023	11/01/2027	1,223		901.86749999999995	39,490			20,598		94,582			(7,389)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	08/30/2023	08/30/2027	1,505		924.73810000000003	54,180			25,920		88,655			(10,138)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	08/17/2022	08/17/2026	3,282		939.77750000000003	125,550			27,537		144,753			(23,492)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	09/08/2022	09/08/2026	1,941		929.19470000000001	70,920			16,624		113,371			(13,270)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	12/13/2023	12/13/2027	1,921		936.21289999999999	68,580			37,745		123,964			(12,832)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/19/2023	04/19/2027	2,276		922.83	75,390			29,195		136,382			(14,107)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	10/05/2022	10/05/2026	2,092		908.31	73,340			18,549		159,159			(13,723)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/09/2022	11/09/2026	2,218		901.63	72,600			20,103		168,571			(13,585)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/28/2022	09/28/2026	1,873		915.80876000000001	56,950			14,130		121,854			(10,656)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	12/28/2023	12/28/2027	1,378		941.36350000000004	49,855			27,952		68,668			(9,329)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/19/2022	10/19/2026	3,552		900.94	119,040			31,249		271,885			(22,274)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/08/2023	02/08/2027	3,803		922.12059999999997	123,200			41,798		227,322			(23,053)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/18/2022	05/18/2026	213		952.49350000000004	6,960			1,092		6,960			(1,302)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/21/2023	11/19/2027	1,630		914.55949999999996	58,950			31,518		113,239			(11,046)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	05/11/2022	05/11/2026	1,170		920.48519999999996	59,840			9,105		73,116			(11,197)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/15/2023	11/15/2027	1,744		914.89710000000002	60,800			32,296		138,208			(11,377)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/17/2021	11/17/2025	96		1035	5,110			165		14			(956)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/06/2022	04/06/2026	1,549		967.40160000003	59,250			7,594		33,487			(11,087)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/13/2022	04/13/2026	723		976.34879999999998	26,180			3,481		12,259			(4,899)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	09/27/2023	09/27/2027	1,327		906.68191000000002	42,720			21,258		112,044			(7,994)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/25/2022	05/22/2026	951		945.43359999999996	37,170			5,948		38,466			(6,969)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	12/01/2021	12/01/2025	98		1025	4,970			208		176			(930)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	07/26/2023	07/26/2027	1,594		927.19039999999995	63,600			28,901		90,652			(11,900)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	08/09/2023	08/09/2027	1,184		934.07719999999995	39,270			18,222		74,428			(7,348)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/15/2022	06/15/2026	3,140		937.52509999999995	99,180			17,470		139,899			(18,558)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/23/2023	08/23/2027	866		920.65970000000004	30,000			14,208		55,632			(5,613)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	04/12/2023	04/12/2027	2,926		921.93709999999999	99,900			38,207		175,346			(18,693)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/20/2022	07/20/2026	2,903		931.79988000000003	106,650			21,345		148,704			(19,956)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	10/11/2023	10/11/2027	1,973		911.26779999999997	66,780			33,871		160,677			(12,496)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/28/2023	06/28/2027	1,614		929.56	55,950			24,351		90,131			(10,469)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	01/12/2022	01/12/2026	589		1028	25,200			1,779		412			(4,715)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/14/2022	12/14/2026	2,181		919.70084999999995	72,200			21,724		133,239			(13,510)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/08/2023	11/08/2027	880		915.00729999999999	28,000			14,739		59,364			(5,239)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/20/2022	04/20/2026	1,867		965.32439999999997	73,980			10,192		43,666			(13,843)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/02/2022	06/02/2026	1,053		945.51279999999997	42,500			7,108		40,170			(7,952)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	06/22/2023	06/22/2027	2,694		929.05809999999997	86,328			37,217		148,825			(16,153)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	09/07/2023	09/07/2027	2,814		919.43970000000002	101,400			49,067		208,571			(18,973)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/11/2023	01/11/2027	3,385		920.3288	110,360			35,324		212,601			(20,650)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	08/24/2022	08/24/2026	1,602		934.17790000000002	61,200			13,717		77,411			(11,451)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	02/02/2022	02/02/2026	499		1005	24,550			2,087		3,918			(4,594)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/27/2022	07/27/2026	3,094		933.51099999999997	119,770			24,545		149,615			(22,411)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/31/2022	08/31/2026	2,484		926.70578	87,400			20,008		137,665			(16,354)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/18/2023	10/18/2027	1,880		900.49360000001	65,110			33,336		147,245			(12,183)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/26/2023	04/26/2027	3,048		921.16	101,360			39,738		192,223			(18,966)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	12/15/2021	12/15/2025	388		1026	19,200			987		157			(3,593)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/24/2023	05/24/2027	1,859		915.10641999999996	63,240			26,007		128,074			(11,833)				0/0

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BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	12/07/2022	12/07/2026	3,935		912.10545000000002	143,280			42,424		292,332			(26,810)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	09/14/2022	09/14/2026	869		928.50199999999995	29,760			7,098		51,320			(5,569)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	09/21/2022	09/21/2026	5,046		912.44152999999994	180,320			43,875		365,221			(33,740)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/25/2023	10/25/2027	1,567		897.95749999999998	48,580			25,106		125,908			(9,090)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/29/2023	11/29/2027	650		921.02426000000003	23,280			12,589		41,193			(4,356)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	01/25/2023	01/25/2027	2,177		922.19410000000005	73,200			24,132		128,374			(13,697)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	10/26/2022	10/26/2026	2,645		904.68777	94,800			25,341		210,663			(17,738)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	01/26/2022	01/26/2026	609		987.33069999999998	26,820			2,151		5,513			(5,018)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	08/10/2022	08/10/2026	3,075		942.02702999999997	113,390			24,326		130,249			(21,217)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/19/2023	01/19/2027	3,392		910.16471999999999	120,900			39,361		234,451			(22,622)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	11/16/2022	11/16/2026	2,625		914.46	89,040			25,083		168,685			(16,661)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/03/2023	05/03/2027	4,657		924.18330000000003	153,940			61,091		283,473			(28,804)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/05/2023	04/05/2027	2,593		917.35879999999997	96,480			36,436		165,863			(18,053)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/07/2022	07/07/2026	1,074		928.95835999999997	40,400			7,726		55,621			(7,559)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/14/2023	06/14/2027	2,477		930.54740000000004	80,730			34,361		141,669			(15,106)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/30/2022	11/30/2026	1,525		915.42546000000004	55,160			16,068		108,701			(10,321)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	03/30/2022	03/30/2026	817		977.05200000000002	33,600			4,145		13,631			(6,287)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/05/2022	01/05/2026	687		1015	34,090			2,243		1,766			(6,379)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/27/2022	04/27/2026	2,101		951.97	84,400			12,032		68,304			(15,792)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/23/2023	02/23/2027	2,415		909.90917999999999	78,320			27,377		168,053			(14,655)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/17/2023	05/17/2027	2,493		918.73035000000004	84,640			34,401		152,279			(15,837)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/05/2023	01/05/2027	3,533		904.84424999999999	119,360			37,714		259,656			(22,334)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/21/2022	12/21/2026	2,958		911.71736999999996	101,250			30,951		200,150			(18,945)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	08/03/2022	08/03/2026	3,610		935.28683999999998	145,860			30,592		170,002			(27,293)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/08/2022	06/08/2026	424		938.83299999999997	17,360			2,975		18,370			(3,248)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	03/29/2023	03/29/2027	2,940		918.3	93,555			34,883		183,058			(17,506)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/02/2022	06/02/2027	1,369		945.51279999999997	59,670			19,923		61,475			(8,931)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/08/2022	06/08/2027	424		937.88850000000002	18,920			6,379		21,140			(2,832)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/18/2022	05/18/2027	744		943.09079999999994	29,540			9,620		34,383			(4,421)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/28/2022	09/28/2027	1,983		916.71640000000002	65,700			26,186		133,342			(9,833)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/28/2023	06/28/2028	2,582		932.34870000000001	96,000			52,655		149,625			(14,361)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/11/2023	01/11/2028	4,368		915.75	164,800			75,172		299,681			(24,666)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/29/2022	12/29/2027	3,190		906.50230999999997	117,740			52,867		236,752			(17,622)				0/0

SCHEDULE DB - PART A - SECTION 1

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BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/27/2022	04/27/2027	2,416		951.97	105,800			33,237		97,275			(15,835)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/14/2023	06/14/2028	5,169		928.69	188,160			101,761		314,519			(28,147)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/04/2023	10/04/2028	7,865		911.73710000000005	261,990			157,768		567,488			(39,191)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/31/2022	08/31/2027	2,808		928.55733999999995	106,080			40,652		165,265			(15,877)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/20/2022	04/20/2027	1,763		965.32435999999996	75,990			23,580		57,337			(11,374)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/05/2022	01/05/2027	786		1015	42,880			10,838		10,023			(6,418)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	03/22/2023	03/22/2028	3,061		910.9914	116,760			57,772		260,373			(17,466)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/06/2022	04/06/2027	1,756		967.40160000000003	72,420			21,917		54,746			(10,839)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	05/10/2023	05/10/2028	4,540		925.12	160,062			83,495		278,214			(23,944)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	08/03/2022	08/03/2027	4,034		935.28683999999998	175,560			64,584		211,280			(26,276)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	08/10/2022	08/10/2027	3,606		942.02702999999997	142,800			53,080		171,890			(21,373)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	12/08/2021	12/08/2026	291		1036	14,460			3,433		1,665			(2,164)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	11/22/2022	11/22/2027	2,409		909.7364	90,860			38,954		169,077			(13,599)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/08/2023	02/08/2028	3,369		919.35969999999998	122,450			57,734		219,759			(18,327)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/02/2022	11/02/2027	2,217		903.96432000000004	75,400			31,499		167,853			(11,285)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/29/2022	06/29/2027	1,511		917.49239999999998	65,520			22,846		97,611			(9,806)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	09/21/2022	09/21/2027	4,937		911.53	195,300			77,092		398,557			(29,231)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	11/16/2022	11/16/2027	3,171		913.54549999999995	117,160			49,844		213,744			(17,535)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	09/20/2023	09/20/2028	5,350		916.72580000000005	199,479			118,594		361,462			(29,840)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/15/2023	11/15/2028	4,468		915.81470000000002	168,510			105,353		384,849			(25,207)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	07/26/2023	07/26/2028	4,781		934.72080000000005	187,200			105,550		264,477			(28,003)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	10/26/2022	10/26/2027	3,086		903.78035999999997	122,360			50,648		268,938			(18,314)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/18/2023	10/18/2028	3,650		894.16480000000001	145,200			88,552		309,044			(21,720)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	12/15/2021	12/15/2026	485		1027	26,000			6,272		3,590			(3,891)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	09/07/2023	09/07/2028	5,086		921.28779999999995	196,460			115,400		411,672			(29,388)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/24/2023	05/24/2028	3,281		915.10641999999996	120,600			63,835		234,688			(18,040)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	10/11/2023	10/11/2028	5,701		911.26779999999997	210,600			127,629		505,542			(31,503)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/14/2022	12/14/2027	3,381		916.03305	125,550			55,341		226,867			(18,791)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/21/2023	11/21/2028	4,239		918.23979999999995	158,730			99,761		284,006			(23,744)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	12/07/2022	12/07/2027	4,919		913.02030000000002	198,000			86,516		399,540			(29,635)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/04/2022	05/04/2027	2,200		955.29430000000002	95,340			30,316		84,491			(14,270)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	01/26/2022	01/26/2027	609		987.33069999999998	29,460			7,785		12,367			(4,409)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/17/2021	11/17/2026	96		1035	5,610			1,267		718			(840)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	12/13/2023	12/13/2028	5,015		937.15	195,050			124,939		362,763			(29,177)				D/0

SCHEDULE DB - PART A - SECTION 1

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BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	04/12/2023	04/12/2028	4,551		922.86	167,160			84,633		284,441			(25,005)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/22/2022	06/22/2027	3,677		923.81529999998	150,280			51,824		227,809			(22,493)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/06/2023	12/06/2028	4,766		923.24	180,400			114,863		303,782			(26,986)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/07/2022	07/07/2027	1,289		928.95835999997	52,200			18,430		72,658			(7,813)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	08/09/2023	08/09/2028	5,595		934.07719999995	204,880			117,090		400,523			(30,648)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/05/2023	01/05/2028	4,858		904.84424999999	176,440			79,901		366,905			(26,408)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/13/2022	04/13/2027	1,033		975.38109999995	41,500			12,718		28,241			(6,211)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	06/01/2023	06/01/2028	2,921		927.09299999996	103,464			55,219		175,934			(15,477)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/23/2023	08/23/2028	3,465		923.43	125,760			72,837		222,888			(18,812)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/19/2022	10/19/2027	3,885		901.84094000000005	137,900			56,551		300,162			(20,640)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/08/2023	11/08/2028	3,408		913.18820000000005	121,830			75,701		243,633			(18,224)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	10/05/2022	10/05/2027	3,083		907.40170000000001	122,360			49,239		258,950			(18,314)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/19/2023	04/19/2028	4,226		923.75283000000002	150,930			76,995		265,884			(22,577)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	08/30/2023	08/30/2028	3,547		925.66840000000002	134,310			78,305		216,674			(20,091)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/26/2023	04/26/2028	5,333		921.16	193,550			99,479		353,871			(28,953)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/30/2022	11/30/2027	1,634		916.34364000000005	64,650			28,001		128,232			(9,676)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	07/19/2023	07/19/2028	6,041		939.70608000000004	242,250			135,660		405,422			(36,238)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	02/15/2023	02/15/2028	3,155		919.17	112,520			53,484		203,170			(16,841)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/29/2023	11/29/2028	2,926		921.94713000000002	113,130			71,597		192,986			(16,923)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/05/2023	04/05/2028	4,645		921.98720000000003	178,450			89,665		297,288			(26,694)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	12/01/2021	12/01/2026	98		1025	5,630			1,315		1,081			(843)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	08/24/2022	08/24/2027	1,816		932.30579999998	78,710			29,861		99,120			(11,781)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	09/13/2023	09/13/2028	3,355		924.87395000000004	126,480			74,710		209,506			(18,920)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	06/07/2023	06/07/2028	2,927		922.4	103,329			55,486		185,040			(15,457)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	05/11/2022	05/11/2027	851		921.42539999997	46,880			15,087		59,519			(7,017)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/27/2022	07/27/2027	3,414		933.51099999997	142,720			51,955		182,579			(21,361)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	02/01/2023	02/01/2028	1,945		921.52908000000002	75,841			35,467		121,281			(11,351)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/20/2023	12/20/2028	6,617		924.74990000003	295,120			190,170		425,871			(44,147)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/01/2023	11/01/2028	3,003		901.86749999995	106,110			65,527		237,896			(15,873)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	02/09/2022	02/09/2027	301		986.49779999998	16,230			4,413		6,321			(2,429)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/09/2022	11/09/2027	2,551		899.82669999996	92,000			38,787		201,434			(13,770)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	06/22/2023	06/22/2028	7,111		927.20190000002	248,470			135,467		424,179			(37,168)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/21/2022	12/21/2027	4,054		911.71736999996	149,110			66,298		285,040			(22,317)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/17/2023	05/17/2028	3,902		917.8107	145,080			76,237		254,343			(21,702)				0/0

SCHEDULE DB - PART A - SECTION 1

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BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	08/17/2022	08/17/2027	3,600		940.72199999999998	145,860			54,777		174,879			(21,831)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/23/2023	02/23/2028	4,062		911.73081999999999	140,230			67,270		287,515			(20,988)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	09/08/2022	09/08/2027	2,265		930.12199999999996	90,930			35,245		150,410			(13,610)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	01/12/2022	01/12/2027	589		1028	27,900			7,159		4,593			(4,176)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	12/28/2023	12/28/2028	4,559		946.07974999999999	168,388			109,245		234,635			(25,189)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/06/2023	07/06/2028	4,655		923.82	174,580			96,521		295,200			(26,115)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	08/02/2023	08/02/2028	5,142		935.29690000000005	191,520			108,720		362,201			(28,649)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/12/2023	07/12/2028	1,178		945.22820000000002	37,180			20,678		60,329			(5,562)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	01/19/2022	01/19/2027	700		1004	33,670			8,768		9,870			(5,039)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/19/2023	01/19/2028	4,268		910.16471999999999	163,800			75,434		305,726			(24,516)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	02/02/2022	02/02/2027	599		991.52459999999996	36,720			9,844		14,615			(5,496)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	08/16/2023	08/16/2028	3,696		921.78989999999999	138,210			79,518		237,033			(20,675)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	01/25/2023	01/25/2028	3,048		921.27560000000005	111,720			51,818		191,387			(16,721)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/12/2022	10/12/2027	3,443		898.68902000000003	126,790			51,508		274,390			(18,977)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/15/2022	06/15/2027	3,573		937.52509999999995	124,080			42,312		179,603			(18,571)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	12/22/2021	12/22/2026	970		1032	50,400			12,351		6,500			(7,543)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	09/14/2022	09/14/2027	1,087		928.50199999999995	41,700			16,300		73,354			(6,241)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/25/2023	10/25/2028	5,036		890.80949999999996	184,050			112,951		439,088			(27,532)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/25/2022	05/25/2027	951		945.43359999999996	40,770			13,434		44,997			(6,102)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/03/2023	05/03/2028	7,149		925.10649999999998	256,080			132,600		448,002			(38,307)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	03/29/2023	03/29/2028	4,247		918.3	144,183			71,894		275,601			(21,568)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	03/30/2022	03/30/2027	1,021		976.07299999999998	43,600			13,027		27,325			(6,526)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/13/2022	07/13/2027	1,730		923.26976000000002	70,240			25,031		104,584			(10,513)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/20/2022	07/20/2027	3,226		931.79988000000003	130,200			46,898		183,308			(19,487)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	09/27/2023	09/27/2028	3,651		913.00969999999995	121,110			72,467		317,221			(18,117)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/31/2025	07/31/2026	263		5325		28,980		24,123		35,210			(4,857)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/12/2025	06/12/2026	373		5377		41,400		28,889		48,195			(12,511)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/17/2025	04/17/2026	588		4980		53,070		29,108		86,790			(23,962)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/17/2025	07/17/2026	279		5356		31,350		24,891		36,024			(6,459)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/02/2025	07/02/2026	282		5308		29,700		22,357		36,203			(7,343)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/21/2025	08/21/2026	384		5435		52,500		46,731		54,890			(5,769)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/05/2025	06/05/2026	277		5400		31,200		21,171		34,478			(10,029)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/24/2025	04/24/2026	110		39612		86,812		48,891		125,479			(37,921)				0/0

SCHEDULE DB - PART A - SECTION 1

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DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/24/2025	07/24/2026	85		44560		78,242		63,625		86,546			(14,617)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/21/2025	08/21/2026	76		44517		78,472		69,849		86,062			(8,623)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/08/2025	05/08/2026	104		41120		85,226		51,276		117,048			(33,950)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/25/2025	09/25/2026	59		45947		65,772		64,869		66,525			(903)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/12/2025	06/12/2026	88		42968		77,710		54,226		96,981			(23,484)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/30/2025	05/29/2026	90		42228		77,520		51,537		101,136			(25,983)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/17/2025	07/17/2026	85		44396		80,446		63,871		90,191			(16,575)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/20/2025	06/18/2026	102		41954		76,454		55,217		97,725			(21,237)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/28/2025	08/28/2026	70		45637		59,712		54,299		60,744			(5,413)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/22/2025	05/22/2026	57		42445		65,328		41,817		92,745			(23,511)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/07/2025	08/07/2026	59		44276		49,062		41,784		58,585			(7,278)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/26/2025	06/26/2026	95		43257		107,420		79,089		131,528			(28,331)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/11/2025	09/11/2026	78		45877		67,392		63,874		66,833			(3,518)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/17/2025	04/17/2026	194		39299		171,000		93,789		272,775			(77,211)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/02/2025	07/02/2026	56		44529		49,075		36,941		55,635			(12,134)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/31/2025	07/31/2026	86		44087		78,052		64,972		89,375			(13,080)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/15/2025	05/15/2026	66		42238		46,928		29,137		61,703			(17,791)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/10/2025	07/10/2026	63		44383		66,080		51,194		73,907			(14,886)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/01/2025	05/01/2026	96		41038		76,284		44,429		113,373			(31,855)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/26/2025	06/26/2026	200		22380		117,675		86,640		150,608			(31,035)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	07/02/2025	07/02/2026	1,400		0.97499999999999998		22,400		16,862		25,431			(5,538)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	07/17/2025	07/17/2026	2,600		1.00499999999999999		61,100		48,511		71,131			(12,589)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	07/31/2025	07/31/2026	900		0.98799999999999999		14,490		12,062		16,302			(2,428)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	07/24/2025	07/24/2026	2,100		0.99399999999999999		43,260		35,178		48,590			(8,082)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	04/24/2025	04/24/2026	1,200		0.96699999999999997		25,680		14,463		35,034			(11,217)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	07/10/2025	07/10/2026	1,600		0.99		39,360		30,493		44,099			(8,867)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	09/18/2025	09/18/2026	1,500		0.99199999999999999		30,300		29,301		28,825			(999)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	08/21/2025	08/21/2026	1,700		1.00899999999999999		58,650		52,205		66,304			(6,445)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	06/05/2025	06/05/2026	900		1.00899999999999999		15,300		10,382		20,034			(4,918)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	06/12/2025	06/12/2026	2,800		0.99299999999999999		73,640		51,386		92,526			(22,254)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP-	09/05/2025	09/04/2026	700		0.98		13,650		12,780		14,281			(870)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/05/2025	09/04/2026	795		2384		36,917		34,565		38,736			(2,352)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/05/2025	09/04/2026	667		3284		44,990		42,124		41,275			(2,866)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/07/2025	08/07/2026	640		3140		42,320		36,042		48,906			(6,278)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/01/2025	05/01/2026	1,117		2858		61,760		35,970		92,444			(25,790)				0/0

SCHEDULE DB - PART A - SECTION 1

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S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/15/2025	05/15/2026	851		3010		47,320		29,380		59,810			(17,940)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/21/2025	08/21/2026	789		3169		67,300		59,904		72,548			(7,396)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	04/17/2025	04/17/2026	1,239		2722		71,298		39,105		113,529			(32,193)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/30/2025	05/29/2026	666		3028		42,500		28,255		56,089			(14,245)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	09/25/2025	09/25/2026	773		3244		65,150		64,255		65,672			(895)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/14/2025	08/14/2026	564		3181		36,810		32,057		38,819			(4,753)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/26/2025	06/26/2026	808		3029		37,025		27,260		43,440			(9,765)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/02/2025	07/02/2026	252		3171		14,144		10,647		15,264			(3,497)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/24/2025	07/24/2026	784		3186		48,375		39,338		50,922			(9,037)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/22/2025	05/22/2026	738		2989		60,786		38,910		82,373			(21,876)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	06/12/2025	06/12/2026	655		3134		43,940		30,661		55,672			(13,279)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP-	05/29/2025	05/29/2026	4,626		398.41791999999998		20,700		13,648		66,740			(7,052)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP-	04/16/2025	04/16/2026	13,982		382.74401999999998		137,160		74,232		381,723			(62,928)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP-	05/22/2025	05/22/2026	3,620		396.4495		15,680		10,037		57,341			(5,643)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP-	05/29/2025	05/29/2026	9,253		392.19263999999998		63,720		42,013		178,159			(21,707)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP-	04/16/2025	04/16/2026	11,392		386.99243999999999		87,560		47,388		266,758			(40,172)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP-	05/07/2025	05/07/2026	11,298		393.3546		72,600		43,480		204,541			(29,120)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP-	05/29/2025	05/29/2026	20,561		389.08		170,400		112,352		449,699			(58,048)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP-	05/07/2025	05/07/2026	5,392		398.02812		25,200		15,092		77,971			(10,108)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP-	05/22/2025	05/22/2026	6,464		393.74203999999997		34,250		21,924		116,109			(12,326)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP-	05/22/2025	05/22/2026	19,649		385.61966000000001		174,040		111,405		489,101			(62,635)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP-	04/16/2025	04/16/2026	8,285		395.48928000000001		35,520		19,224		134,076			(16,296)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP-	05/07/2025	05/07/2026	18,744		389.84946000000002		149,650		89,626		394,405			(60,024)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP-	05/29/2025	05/28/2027	6,168		388.69092000000001		73,440		60,931		149,848			(12,509)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP-	05/07/2025	05/07/2027	2,568		388.29162000000002		31,100		24,871		62,830			(6,229)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP-	04/16/2025	04/16/2027	5,696		385.44756000000001		67,540		52,068		150,974			(15,472)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP-	05/22/2025	05/21/2027	5,947		386.39321999999999		69,920		57,338		154,565			(12,582)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP-	06/12/2025	06/12/2026	499		199.05225999999999		3,070		2,142		2,170			(928)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP-	06/20/2025	06/18/2026	499		199.30956		2,810		2,029		2,017			(781)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP-	05/01/2025	05/01/2026	500		199.25976		2,830		1,648		1,881			(1,182)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP-	07/17/2025	07/17/2026	999		199.77002999999999		5,340		4,240		4,086			(1,100)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP-	07/02/2025	07/02/2026	501		199.0008		2,820		2,123		2,265			(697)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP-	08/21/2025	08/21/2026	495		202.08		2,630		2,341		1,752			(289)				0/0

SCHEDULE DB - PART A - SECTION 1

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SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP-	05/15/2025	05/15/2026	499		200.13892000000001		2,720		1,689		1,759			(1,031)				D/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP-	08/07/2025	08/07/2026	498		201.68351999999999		2,450		2,087		1,783			(363)				D/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP-	05/08/2025	05/08/2026	500		198.96083999999999		2,670		1,606		1,838			(1,064)				D/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP-	07/24/2025	07/24/2026	496		201.51131000000001		2,580		2,098		1,731			(482)				D/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP-	04/17/2025	04/17/2026	497		202.34486000000001		2,230		1,223		1,071			(1,007)				D/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP-	06/05/2025	06/05/2026	500		201.8586		2,190		1,486		1,512			(704)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/01/2025	05/01/2026	2,353		297.75745999999998		7,805		4,546		13,149			(3,259)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	08/07/2025	08/07/2026	1,597		307.48383999999999		5,725		4,876		7,682			(849)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	07/17/2025	07/17/2026	2,601		306.66723000000002		9,288		7,374		14,428			(1,914)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP-	05/22/2025	05/22/2026	1,650		304.32243999999997		6,365		4,074		10,253			(2,291)				D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP-	06/04/2025	06/04/2026	141		707.95680000000004		6,560		4,433		15,920			(2,127)				D/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP-	08/06/2025	08/06/2026	368		5691		53,760		45,637		57,480			(8,123)				D/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP-	08/06/2025	08/06/2026	2,083		5703		292,740		248,507		312,496			(44,233)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BNP-	08/06/2025	08/06/2027	525		5697		101,700		94,027		109,736			(7,673)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BNP-	08/06/2025	08/06/2027	788		5754		131,400		121,486		141,763			(9,914)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BNP-	08/06/2025	08/04/2028	648		5691		152,440		144,769		161,980			(7,671)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BNP-	08/06/2025	08/06/2029	648		5691		173,530		166,993		181,678			(6,537)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BNP-	08/06/2025	08/06/2030	2,083		5697		608,090		589,764		631,583			(18,326)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/22/2023	11/21/2025	361		1143	22,468			1,574		15,477			(8,426)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/07/2023	12/05/2025	270		1154	16,242			1,452		10,554			(6,099)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/29/2023	12/29/2025	343		1204	23,712			2,895		8,317			(8,880)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/05/2023	10/03/2025	965		1104	45,350			125		68,109			(17,030)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/14/2023	12/12/2025	517		1197	33,816			3,349		10,402			(12,698)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/26/2023	10/24/2025	295		1042	17,448			552		38,609			(6,552)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/16/2023	11/14/2025	639		1142	36,792			2,227		26,897			(13,816)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/12/2023	10/10/2025	1,885		1089	115,100			1,425		160,588			(43,222)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/19/2023	10/17/2025	476		1083	28,015			617		43,313			(10,520)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/02/2023	10/31/2025	662		1100	37,142			1,533		49,104			(13,947)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/30/2023	11/28/2025	361		1141	22,544			1,799		16,425			(8,466)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/16/2023	11/14/2025	603		331.59480000000002	6,782			410		6,890			(2,547)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/09/2023	11/07/2025	613		323.17360000000002	7,434			378		11,928			(2,792)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/19/2023	10/17/2025	308		314.70949999999999	4,726			104		8,628			(1,775)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/30/2023	11/28/2025	1,199		333.24362300000001	13,608			1,086		12,273			(5,110)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/22/2023	11/21/2025	1,198		331.83089999999999	14,388			1,008		13,559			(5,396)				D/0

SCHEDULE DB - PART A - SECTION 1

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BXIITRGE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/14/2023	12/12/2025	293		341.44920000000002	3,382			335		1,474			(1,270)				0/0
BXIITRGE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/07/2023	12/05/2025	299		331.21910000000003	3,747			335		3,597			(1,407)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/20/2024	03/20/2026	208		959.66	5,600			1,308		5,845			(2,100)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/27/2024	03/25/2027	519		958.39	17,350			8,611		18,740			(4,353)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/08/2023	03/06/2026	2,764		904.45	77,000			11,000		204,294			(19,250)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/08/2023	03/08/2027	3,317		908.06780000000003	98,700			35,380		241,598			(18,468)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/20/2024	03/20/2028	313		956.78099999999995	11,580			7,151		13,738			(2,167)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/08/2023	03/08/2028	4,533		908.06780000000003	147,190			71,700		333,800			(22,018)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/20/2024	03/20/2029	3,647		957.74069999999995	144,550			100,329		167,906			(21,635)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/27/2024	03/27/2029	5,090		956.47321999999997	211,190			147,636		224,567			(31,661)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2025	06/05/2026	111,865		259.873966		698,400		473,914		1,119,336			(224,486)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/20/2025	06/18/2026	95,190		259.489374		629,920		454,942		981,419			(174,978)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/22/2025	05/22/2026	160,033		256.38433700000002		1,073,800		687,350		1,988,334			(386,450)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/21/2025	08/21/2026	178,313		264.96800000000002		1,090,320		970,505		1,245,908			(119,815)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/18/2025	09/18/2026	128,303		268.59560299999998		885,760		856,559		656,962			(29,201)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/07/2025	08/07/2026	124,059		265.72749399999998		743,540		633,235		798,380			(110,305)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/02/2025	07/02/2026	105,109		262.482055		706,350		531,703		869,902			(174,647)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/28/2025	08/28/2026	84,680		269.40803899999997		481,240		437,611		400,401			(43,629)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/25/2025	09/25/2026	114,621		267.57136100000002		739,870		729,707		649,534			(10,163)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/26/2025	06/26/2026	121,555		261.77939199999997		784,000		577,231		976,210			(206,769)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/08/2025	05/08/2026	114,771		258.51752399999998		712,800		428,855		1,258,945			(283,945)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/31/2025	07/31/2026	125,473		262.74109600000003		792,000		659,275		1,030,676			(132,725)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/15/2026	131,806		260.25081699999998		755,820		469,273		1,268,962			(286,547)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/30/2025	05/29/2026	87,357		260.37300699999997		510,750		339,557		837,124			(171,193)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/11/2025	09/11/2026	133,681		271.06439399999999		836,220		792,571		542,839			(43,649)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/24/2025	07/24/2026	136,481		262.51352100000003		879,550		715,238		1,139,237			(164,312)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/02/2025	04/30/2026	97,554		257.52809600000001		683,100		400,373		1,144,318			(282,728)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	96,063		259.980366		652,600		455,386		957,249			(197,214)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/10/2025	07/10/2026	98,380		264.05599899999999		572,390		443,445		712,218			(128,945)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/17/2025	04/17/2026	124,659		258.95453099999997		680,520		373,249		1,330,582			(307,271)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/05/2025	09/04/2026	87,672		267.03023000000002		651,360		609,861		519,538			(41,499)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/24/2026	157,081		258.72376500000001		933,800		525,904		1,690,538			(407,896)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/14/2025	08/14/2026	96,251		265.17458299999998		640,000		557,363		655,303			(82,637)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/17/2025	07/17/2026	137,389		262.03050000000002		846,000		671,687		1,186,776			(174,313)				0/0

SCHEDULE DB - PART A - SECTION 1

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FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/20/2025	06/17/2027	9,980		260.27096899999998		85,800		73,949		109,830			(11,851)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/25/2024	01/23/2026	13,360		258.30981500000001	130,550			20,528		145,205			(49,159)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/18/2025	09/17/2027	20,766		269.40462600000001		187,040		183,957		133,298			(3,083)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/28/2024	03/27/2026	58,159		264.79219999999998	468,160			114,453		356,508			(176,530)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2025	06/04/2027	33,444		259.873966		287,970		241,689		374,961			(46,281)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/24/2025	07/23/2027	30,794		262.25048099999998		276,210		250,410		305,872			(25,800)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/14/2025	08/13/2027	26,694		265.70652799999999		236,430		221,166		218,457			(15,264)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/02/2025	07/02/2027	17,455		263.27266400000002		152,720		133,866		161,730			(18,854)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/30/2025	05/28/2027	20,396		259.33359300000001		177,550		147,918		235,502			(29,632)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/23/2024	02/23/2026	34,000		260.71485200000001	286,580			57,158		302,328			(107,615)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/05/2024	01/05/2026	12,671		264.34142400000002	80,520			10,633		73,727			(30,237)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/25/2025	09/24/2027	31,362		267.83920000001		275,520		273,628		224,728			(1,892)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/17/2025	04/16/2027	29,903		257.40853399999997		255,640		198,165		383,444			(57,475)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/14/2027	24,665		259.47239999999999		208,640		169,090		281,480			(39,550)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/25/2024	04/24/2026	49,910		258.20453700000002	394,740			111,616		558,243			(148,640)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/15/2024	02/13/2026	42,053		261.83887700000002	330,000			61,533		335,100			(124,434)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/11/2027	25,642		261.02551299999999		221,770		188,261		270,378			(33,509)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/11/2025	09/10/2027	20,680		269.71042599999998		195,440		190,339		131,860			(5,101)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/08/2025	05/07/2027	44,440		258.77629999999999		376,050		301,150		529,044			(74,900)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/19/2024	01/16/2026	16,479		259.37654700000002	143,190			21,162		163,051			(53,993)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/17/2025	07/16/2027	38,164		262.03050000002		326,000		292,415		384,432			(33,585)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/07/2025	08/06/2027	38,085		264.66670599999998		340,370		315,123		329,449			(25,247)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/10/2025	07/09/2027	26,969		263.00293399998		235,720		209,169		255,161			(26,551)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/31/2025	07/30/2027	31,939		262.478092		282,240		258,591		314,053			(23,649)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/04/2024	04/02/2026	25,167		263.320198	192,060			48,546		185,762			(72,420)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/21/2024	03/20/2026	50,012		264.20033599999999	396,000			92,855		323,753			(149,114)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/02/2025	04/30/2027	45,114		258.82481300001		394,290		313,257		531,753			(81,033)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/14/2024	03/13/2026	37,748		261.47780599999999	314,820			70,780		316,703			(118,546)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/18/2024	04/17/2026	57,047		257.976	443,940			121,242		661,098			(167,166)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/28/2025	08/27/2027	32,081		269.94417399999998		255,420		243,842		200,118			(11,578)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/21/2025	08/20/2027	15,489		265.76209999998		126,690		119,729		126,652			(6,961)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/11/2024	04/10/2026	78,827		259.28161499999999	647,800			170,662		807,713			(243,930)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/22/2025	05/21/2027	43,011		257.41502700001		367,410		301,296		539,470			(66,114)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/01/2024	01/30/2026	26,514		263.75048600002	218,400			36,450		170,605			(82,239)				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)
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/26/2025	06/25/2027	23,171		262.041696		202,520		175,814		218,238			(26,706)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/23/2027	3,482		260.01609200000001		27,000		21,103		38,349			(5,897)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/11/2024	01/09/2026	24,824		261.84039999999999	198,900			27,472		193,389			(75,000)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/05/2025	09/03/2027	27,491		269.18369999999999		243,460		235,736		180,211			(7,724)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/08/2024	02/06/2026	25,205		261.84930000000003	201,960			35,656		199,843			(76,048)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/29/2024	02/27/2026	71,793		261.33917400000001	588,440			120,935		604,263			(221,578)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/07/2024	03/06/2026	87,064		263.64615099999997	722,200			155,398		588,220			(271,946)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	05/08/2025	05/08/2026	1,900		0.9679999999999997		53,580		32,236		70,534			(21,344)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/15/2026	2,300		0.999		51,060		31,702		66,014			(19,358)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/10/2025	09/10/2026	210		2338		32,600		30,809		39,217			(1,791)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/10/2025	09/10/2026	276		3257		12,060		11,397		11,646			(663)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2025	09/24/2026	154		3277		8,800		8,655		8,550			(145)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	07/30/2025	07/30/2026	4,074		401.80371000002		19,840		16,461		50,978			(3,379)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	07/16/2025	07/16/2026	5,610		399.19851999997		31,020		24,543		79,448			(6,477)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	9,956		394.86383999998		69,030		48,169		169,804			(20,861)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/24/2026	10,066		390.55968000001		67,860		38,218		203,259			(29,642)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	4,340		401.13152000002		20,060		13,998		54,237			(6,062)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	07/16/2025	07/16/2026	17,851		392.92428000001		144,200		114,092		336,001			(30,108)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	05/14/2025	05/14/2026	6,745		395.10674999998		29,900		18,482		111,960			(11,418)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	07/30/2025	07/30/2026	19,604		392.77		167,090		138,630		373,302			(28,460)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2025	09/24/2026	3,436		410.32229000001		25,900		25,473		28,812			(427)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	08/06/2025	08/06/2026	21,432		397.00661000002		179,350		152,250		341,181			(27,100)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	09/18/2025	09/18/2026	10,582		416.51900000001		49,880		48,236		60,770			(1,644)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/24/2026	14,195		388.62238000002		107,800		60,712		310,807			(47,088)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	08/06/2025	08/06/2026	12,103		400.17948999999		84,480		71,715		165,707			(12,765)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	09/18/2025	09/18/2026	20,425		407.17272000003		172,640		166,949		203,856			(5,691)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	07/30/2025	07/30/2026	10,693		396.6977		72,240		59,935		171,565			(12,305)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2025	09/24/2026	12,025		416.43434000002		61,740		60,722		69,861			(1,018)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	22,720		390.94654000003		198,470		138,493		459,370			(59,977)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	09/18/2025	09/18/2026	2,215		408.79816		17,010		16,449		20,218			(561)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	08/06/2025	08/06/2026	5,799		405.33542		29,440		24,992		60,755			(4,448)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/24/2026	6,452		397.53395999998		27,250		15,347		93,580			(11,903)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	05/14/2025	05/14/2026	9,858		389.71017000001		62,320		38,522		207,784			(23,798)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2025	09/24/2026	21,597		407.47		191,840		188,678		212,339			(3,162)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	05/14/2025	05/14/2026	21,792		385.08452999997		183,120		113,192		548,893			(69,928)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	07/16/2025	07/16/2026	10,200		396.84568000000002		65,200		51,587		161,498			(13,613)				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		39,219		85,513			(6,981)				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		61,865		177,659			(14,575)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	CITI-	03/06/2024	03/06/2026	7,567		367.79987999999997	91,560			19,620		319,253			(34,335)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	07/16/2025	07/16/2027	3,570		392.92428000000001		41,020		36,744		75,435			(4,276)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2025	09/24/2027	7,363		405.02517999999998		100,500		99,673		105,515			(827)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	CITI-	02/15/2024	02/13/2026	4,686		362.09435999999999	51,850			9,668		223,893			(19,551)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	07/30/2025	07/30/2027	2,037		392.77		24,240		22,178		43,582			(2,062)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	CITI-	03/27/2024	03/27/2026	10,740		369.47039999999998	138,400			33,789		435,841			(52,115)				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		23,901		66,911			(6,679)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	09/18/2025	09/17/2027	4,922		407.57907999999998		58,200		57,241		62,361			(959)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	08/06/2025	08/06/2027	3,530		396.61		42,560		39,349		66,444			(3,211)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	08/07/2025	08/07/2026	1,222		407.06445000000002		7,300		6,217		6,962			(1,083)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2025	06/05/2026	1,483		405.86394999999999		7,920		5,374		7,528			(2,546)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2025	06/05/2026	11,121		424.88249999999999		82,350		55,880		75,624			(26,470)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	08/13/2025	08/13/2026	10,229		428.67684000000003		84,000		72,923		75,253			(11,077)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	13,555		427.66050000000001		90,200		62,942		78,591			(27,258)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	08/07/2025	08/07/2026	8,066		427.92905999999999		64,020		54,523		60,759			(9,497)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/25/2025	06/25/2026	15,843		433.86378000000002		60,800		44,598		61,419			(16,202)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	15,527		435.77550000000002		58,590		40,884		46,905			(17,706)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	08/07/2025	08/07/2026	11,488		440.61147		39,010		33,223		35,321			(5,787)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/15/2026	12,619		436.07785000000001		40,800		25,332		28,782			(15,468)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	08/13/2025	08/13/2026	17,048		441.81635999999997		58,100		50,438		49,372			(7,662)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2025	06/05/2026	16,805		434.99874999999997		61,880		41,990		51,195			(19,890)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/25/2025	06/25/2026	19,308		422.14864999999998		159,120		116,717		171,900			(42,403)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/15/2026	9,897		424.35750000000002		72,800		45,200		62,311			(27,600)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	04/11/2024	04/10/2026	4,633		632.98599000000002	73,000			19,232		59,963			(27,488)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	01/11/2024	01/09/2026	1,695		628.55010000000004	18,720			2,586		12,782			(7,059)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	05/01/2025	04/30/2027	1,337		708.06098999999995		13,040		10,317		11,986			(2,723)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/14/2027	1,829		694.55925000000002		27,170		22,020		23,148			(5,150)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	01/19/2024	01/16/2026	3,947		628.35104999999999	46,830			6,921		32,806			(17,658)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	01/25/2024	01/23/2026	2,439		631.072	32,370			5,090		18,834			(12,189)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/23/2027	1,339		703.64296000000002		13,440		10,505		12,911			(2,935)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/15/2024	02/13/2026	5,405		630.38750000000005	72,500			13,519		53,151			(27,338)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/08/2024	02/06/2026	6,563		622.87103999999999	89,250			15,757		84,286			(33,607)				0/0

SCHEDULE DB - PART A - SECTION 1

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SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	01/05/2024	01/05/2026	3,765		572.05931999999996	122,600			16,189		184,765			(46,038)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/29/2025	05/29/2026	28,231		204.83365000000001		135,140		89,103		118,148			(46,037)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/16/2025	04/16/2026	27,385		205.30796000000001		106,960		57,888		97,869			(49,072)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/27/2025	08/27/2026	27,679		205.51813999999999		133,380		120,921		122,417			(12,459)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/23/2025	04/23/2026	23,439		678.74477999999999		96,000		53,802		86,533			(42,198)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/07/2025	05/07/2026	31,663		205.08471		140,400		84,086		122,464			(56,314)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/01/2025	07/01/2026	16,051		207.64590000000001		56,100		42,075		48,453			(14,025)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/13/2025	08/13/2026	11,636		206.26		53,520		46,462		46,029			(7,058)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/23/2025	07/23/2026	33,528		205.38839999999999		160,080		129,735		142,432			(30,345)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/10/2025	09/10/2026	20,534		204.94908000000001		91,560		86,529		98,622			(5,031)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/07/2025	05/07/2027	14,126		205.08471		85,840		68,648		85,623			(17,192)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/18/2024	01/16/2026	3,538		198.43351999999999	15,260			2,252		27,716			(5,746)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/10/2025	09/10/2027	6,356		204.13092		43,550		42,355		45,273			(1,195)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/23/2025	04/23/2027	4,395		678.74477999999999		27,000		21,074		26,049			(5,926)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/23/2025	07/23/2027	8,746		205.38839999999999		60,300		54,593		54,820			(5,707)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/16/2025	04/16/2027	6,846		207.76184000000001		33,040		25,471		31,996			(7,569)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/27/2025	08/27/2027	8,255		205.72407000000001		55,760		53,159		51,602			(2,601)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/14/2024	02/13/2026	6,070		197.88768999999999	36,600			6,787		51,329			(13,725)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/01/2025	07/01/2027	3,891		206.61795000000001		23,520		20,584		21,669			(2,936)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/07/2024	02/06/2026	504		197.30850000000001	3,340			587		4,496			(1,253)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/13/2025	08/13/2027	2,909		206.46626000000001		19,200		17,936		16,967			(1,264)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/30/2023	11/28/2025	28,998		254.932512	228,660			18,242		405,715			(85,865)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/29/2023	12/29/2025	53,299		261.86662699999999	455,000			55,549		418,251			(170,391)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/22/2023	11/21/2025	25,187		254.09729999999999	194,560			13,630		373,279			(72,960)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/21/2023	12/19/2025	11,059		262.2353	89,030			9,675		80,641			(33,432)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/19/2023	10/17/2025	20,937		248.36840000000001	156,520			3,445		432,151			(58,776)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/16/2023	11/14/2025	39,827		253.08701199999999	315,120			19,072		630,978			(118,333)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/14/2023	12/12/2025	34,768		261.47109999999998	283,010			28,029		274,496			(106,275)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/12/2023	10/10/2025	49,441		250.553496	379,440			4,697		913,926			(142,486)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/09/2023	11/07/2025	80,592		248.38790700000001	694,880			35,365		1,654,983			(260,938)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/05/2023	10/03/2025	44,917		249.35069999999999	338,240			931		885,483			(127,014)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/26/2023	10/24/2025	36,005		246.941112	272,340			8,616		793,261			(102,268)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/02/2023	10/31/2025	17,158		250.6173	129,860			5,359		314,719			(48,764)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/07/2023	12/05/2025	40,412		257.09440000000001	322,400			28,825		480,248			(121,066)				D/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/30/2025	07/30/2026	2,201		955.16387999999995		44,940		37,285		74,282			(7,655)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/14/2024	02/13/2026	948		945.37329999999997	27,990			5,190		33,355			(10,496)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/30/2025	07/30/2027	1,572		955.16387999999995		43,350		39,663		63,774			(3,687)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/04/2024	01/02/2026	429		940.56479999999999	10,200			1,308		16,462			(3,841)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/31/2024	01/30/2026	424		945.17420000000004	11,520			1,915		14,828			(4,320)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/31/2024	01/30/2026	953		944.23	26,280			4,368		34,115			(9,855)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	02/14/2024	02/12/2027	1,054		947.27170000000001	35,300			16,131		43,599			(8,825)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	01/31/2024	01/29/2027	530		946.11850000000004	16,800			7,462		22,181			(4,200)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	01/04/2024	01/04/2027	322		922.83590000000004	11,640			4,903		18,658			(2,910)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	01/31/2024	01/31/2028	741		946.11850000000004	26,250			15,329		34,809			(4,912)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	01/04/2024	01/04/2028	536		925.63520000000005	20,550			11,636		31,820			(3,850)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	02/14/2024	02/14/2028	1,264		946.32249999999999	47,160			27,992		59,414			(8,824)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	02/14/2024	02/14/2029	4,425		948.22080000000005	173,460			117,097		218,765			(25,948)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/30/2025	07/30/2030	4,402		954.20776000000001		170,100		164,321		224,358			(5,779)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	01/04/2024	01/04/2029	6,323		931.23379999999997	244,260			159,580		370,047			(36,579)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	01/31/2024	01/31/2029	3,601		947.06269999999995	136,000			90,766		179,801			(20,344)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/13/2025	08/13/2026	30,742		99.664869999999993		152,830		132,677		165,206			(20,153)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/23/2025	04/23/2026	37,610		95.575479999999999		160,560		89,984		282,829			(70,576)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/10/2025	09/10/2026	52,330		100.02746		266,590		251,942		281,552			(14,648)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/04/2025	09/04/2026	21,728		100.93214999999999		94,380		87,639		98,919			(6,741)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/11/2025	06/11/2026	32,441		98.423839999999998		148,160		102,979		194,498			(45,181)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/04/2025	06/04/2026	36,530		98.284260000000003		167,040		112,890		219,821			(54,150)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/09/2025	07/09/2026	32,151		99.131339999999994		146,880		113,388		178,117			(33,492)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/25/2025	06/25/2026	41,570		99.113100000003		175,480		128,717		232,419			(46,763)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/17/2025	09/17/2026	17,717		101.44475		83,880		80,884		85,718			(2,996)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/01/2025	07/01/2026	32,291		98.832610000003		148,480		111,360		187,660			(37,120)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/21/2025	05/21/2026	33,746		97.787279999999996		154,440		98,434		219,682			(56,006)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/07/2025	05/07/2026	54,735		96.196600000004		250,690		150,139		393,228			(100,551)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/30/2025	07/30/2026	41,937		100.17972		191,100		158,550		219,822			(32,550)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/20/2025	08/20/2026	22,954		100.22967		104,650		92,863		122,049			(11,788)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/16/2025	07/16/2026	37,141		99.280619999999999		168,350		133,200		203,025			(35,150)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/18/2025	06/18/2026	52,975		97.983639999999994		238,680		170,955		332,099			(67,725)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/30/2025	04/30/2026	39,395		95.389049999997		190,760		110,578		309,661			(80,182)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/14/2025	05/14/2026	37,836		97.153599999999		176,490		109,094		250,131			(67,396)				0/0

SCHEDULE DB - PART A - SECTION 1

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GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/23/2025	07/23/2026	39,849		99.459639999999993		191,200		154,956		213,449			(36,244)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/06/2025	08/06/2026	37,011		99.966220000000007		157,250		133,490		185,026			(23,760)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/27/2025	08/27/2026	34,719		100.61928		159,600		144,692		174,667			(14,908)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/16/2025	04/16/2026	45,050		93.445549999999997		236,930		128,229		422,688			(108,701)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/24/2025	09/24/2026	83,984		102.087		408,500		401,766		385,329			(6,734)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/29/2025	05/29/2026	36,708		98.273939999999996		157,320		103,727		217,255			(53,593)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/10/2025	09/10/2027	7,899		100.43201999999999		51,200		49,795		49,471			(1,405)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/07/2025	05/07/2027	28,917		96.389960000000002		173,320		138,608		229,966			(34,712)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/29/2025	05/28/2027	8,157		97.882019999999997		48,640		40,355		59,059			(8,285)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/10/2024	01/09/2026	14,765		101.7932	88,650			12,177		42,453			(33,244)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/01/2025	07/01/2027	3,027		101.01347		15,930		13,941		17,785			(1,989)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/31/2024	01/30/2026	9,788		101.2505	63,800			10,604		33,075			(23,925)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/23/2025	07/23/2027	8,966		99.859880000000004		55,260		50,030		56,551			(5,230)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/04/2025	09/03/2027	2,963		99.023979999999995		20,100		19,382		19,509			(718)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/30/2025	04/30/2027	11,404		96.353549999999998		67,430		53,278		91,612			(14,152)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/30/2025	07/30/2027	3,994		99.678319999999999		25,240		23,093		26,462			(2,147)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/17/2025	09/17/2027	2,953		102.56399999999999		17,310		17,001		16,215			(309)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/20/2025	08/20/2027	998		102.13594000000001		5,350		5,049		5,568			(301)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	04/24/2024	04/24/2026	35,819		106.35227999999999	221,160			62,277		69,524			(82,935)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/09/2025	07/09/2027	5,024		98.833349999999996		31,350		27,781		34,259			(3,569)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/16/2025	04/16/2027	17,810		94.877300000000005		107,440		82,828		158,133			(24,612)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/14/2024	02/13/2026	19,873		106.09269999999999	121,590			22,548		29,142			(45,596)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	04/03/2024	04/02/2026	11,123		107.54447999999999	72,120			18,154		15,615			(27,082)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/24/2024	01/23/2026	16,386		102.09	113,390			17,756		46,913			(42,521)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/04/2024	01/02/2026	1,995		98.946799999999996	13,080			1,678		9,169			(4,925)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	04/10/2024	04/10/2026	24,425		106.01909999999999	164,580			43,180		52,303			(61,718)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	03/06/2024	03/06/2026	5,610		107.52996	33,060			7,084		6,192			(12,398)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/11/2025	06/11/2027	16,221		98.72		96,640		81,925		112,534			(14,715)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/27/2025	08/27/2027	18,847		100.72		115,710		110,313		115,289			(5,397)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/23/2025	04/23/2027	8,358		97.007679999999993		43,360		33,843		62,889			(9,517)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/25/2025	06/25/2027	3,042		97.929659999999998		19,080		16,541		22,304			(2,539)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/21/2025	05/21/2027	3,068		98.670900000000003		17,490		14,323		21,666			(3,167)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	03/27/2024	03/27/2026	36,714		107.43431	253,200			61,816		47,255			(95,343)				0/0

SCHEDULE DB - PART A - SECTION 1

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

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GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/22/2024	02/20/2026	22,489		105.34887999999999	144,480			28,298		31,603			(54,404)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/07/2024	02/06/2026	19,954		105.7662	121,380			21,342		30,011			(45,518)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/24/2025	09/24/2027	17,578		101.8818		115,020		114,073		102,205			(947)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/06/2025	08/06/2027	10,003		99.071889999999996		62,000		57,322		65,886			(4,678)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/18/2024	01/16/2026	17,682		101.6982	108,540			16,019		53,020			(40,871)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/04/2025	06/04/2027	11,162		98.382840000000002		67,430		56,515		78,846			(10,915)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/28/2024	02/27/2026	27,222		105.2516	187,050			38,284		50,517			(70,144)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	03/13/2024	03/13/2026	27,876		107.71218	179,700			40,235		36,247			(67,388)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	03/20/2024	03/20/2026	24,853		108.2054	164,970			38,523		29,418			(61,864)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/13/2025	08/13/2027	2,975		99.463729999999998		19,680		18,384		19,566			(1,296)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	04/17/2024	04/17/2026	23,828		105.54510000000001	142,750			38,825		51,756			(53,531)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/18/2025	06/17/2027	5,094		98.081819999999993		30,450		26,136		36,929			(4,314)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/16/2025	07/16/2027	5,019		99.38		30,300		27,141		32,888			(3,159)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/14/2025	05/14/2027	3,068		100.47672		14,850		12,019		18,204			(2,831)				0/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2025	09/11/2026	39,276		116.3553		105,340		99,841		89,467			(5,499)				0/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2025	09/11/2026	19,638		116.58918		50,370		47,741		42,719			(2,629)				0/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2025	08/28/2026	27,440		116.71911		61,120		55,579		56,429			(5,541)				0/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2025	09/04/2026	23,983		116.43631999999999		56,000		52,432		50,765			(3,568)				0/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2025	09/04/2026	44,540		116.43631999999999		104,000		97,374		94,277			(6,626)				0/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2025	09/18/2026	17,053		117.46735		40,000		38,681		32,930			(1,319)				0/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2025	09/18/2026	18,759		116.99795		48,180		46,592		39,826			(1,588)				0/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2025	08/21/2026	31,908		115.96		75,480		67,185		79,651			(8,295)				0/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2025	08/21/2026	4,312		115.96		10,200		9,079		10,764			(1,121)				0/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2025	08/28/2026	21,437		116.25363		52,250		47,513		48,442			(4,737)				0/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2025	09/25/2026	15,423		116.91297		37,620		37,103		35,212			(517)				0/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2025	09/25/2026	48,839		116.91297		119,130		117,494		111,504			(1,636)				0/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2025	08/14/2026	858		116.63325		2,090		1,820		1,946			(270)				0/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2025	08/14/2026	858		116.63325		2,090		1,820		1,946			(270)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2025	09/10/2027	10,246		116.23836		36,480		35,528		29,831			(952)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2025	09/10/2027	24,761		116.3553		86,710		84,447		70,920			(2,263)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2025	08/27/2027	24,867		116.25363		81,200		77,519		71,130			(3,681)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2025	09/03/2027	34,261		116.32		112,400		108,834		96,487			(3,566)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2025	09/03/2027	18,844		116.32		60,720		58,794		52,197			(1,926)				0/0

SCHEDULE DB - PART A - SECTION 1

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LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2025	09/17/2027	22,169		117.23265000000001		73,060		71,856		58,252			(1,204)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2025	09/17/2027	14,495		117.23265000000001		47,770		46,983		38,088			(787)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2025	08/27/2027	19,722		116.48636999999999		62,330		59,505		54,575			(2,825)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2025	08/20/2027	17,247		115.7281		56,800		53,679		54,805			(3,121)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2025	08/20/2027	9,486		115.96		30,250		28,588		29,196			(1,662)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2025	09/24/2027	24,848		117.38109		76,270		75,746		66,463			(524)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2025	09/24/2027	31,703		116.91297		103,600		102,888		90,561			(712)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2025	08/13/2027	6,865		116.63325		22,400		20,954		19,774			(1,446)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2025	08/13/2027	858		116.63325		2,800		2,619		2,472			(181)				0/0
LSMANF2 - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2025	09/11/2028	30,738		116.23836		126,720		124,521		99,301			(2,199)				0/0
LSMANF2 - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2025	09/05/2028	39,400		116.43631999999999		147,660		144,553		120,636			(3,107)				0/0
LSMANF2 - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2025	08/25/2028	29,155		116.25363		111,520		108,150		92,910			(3,370)				0/0
LSMANF2 - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2025	09/15/2028	26,432		117.1153		103,230		102,096		79,411			(1,134)				0/0
LSMANF2 - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2025	08/21/2028	11,211		115.96		41,990		40,456		38,020			(1,534)				0/0
LSMANF2 - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2025	09/25/2028	31,703		116.91297		121,360		120,806		100,643			(554)				0/0
LSMANF2 - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2025	08/14/2028	858		116.63325		3,270		3,130		2,758			(140)				0/0
LSMANF2 - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2025	09/11/2029	27,322		116.12142		124,800		123,176		94,301			(1,624)				0/0
LSMANF2 - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2025	09/05/2029	53,961		116.32		226,800		223,222		177,798			(3,578)				0/0
LSMANF2 - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2025	09/18/2029	30,696		117.23265000000001		130,680		129,606		97,085			(1,074)				0/0
LSMANF2 - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2025	08/28/2029	34,299		116.25363		144,800		141,527		115,791			(3,273)				0/0
LSMANF2 - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2025	08/21/2029	12,936		115.96		53,550		52,083		46,107			(1,467)				0/0
LSMANF2 - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2025	09/25/2029	35,987		117.49812		143,640		143,148		113,754			(492)				0/0
LSMANF2 - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2025	08/14/2029	858		116.63325		3,610		3,494		2,919			(116)				0/0
LSMANF2 - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2025	09/11/2030	32,445		116.12142		157,700		156,058		114,970			(1,642)				0/0
LSMANF2 - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2025	08/28/2030	40,302		116.25363		181,890		178,601		140,073			(3,289)				0/0
LSMANF2 - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2025	09/05/2030	64,240		116.32		289,500		285,848		218,338			(3,653)				0/0
LSMANF2 - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2025	09/18/2030	36,664		117.23265000000001		167,270		166,170		120,017			(1,100)				0/0
LSMANF2 - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2025	08/21/2030	14,660		115.96		64,770		63,350		53,538			(1,420)				0/0
LSMANF2 - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2025	09/25/2030	42,841		117.49812		184,000		183,496		140,117			(504)				0/0
LSMANF2 - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2025	08/14/2030	1,716		116.63325		7,700		7,502		6,010			(198)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2025	07/10/2026	142,548		110.89		322,320		249,709		283,128			(72,611)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2025	08/07/2026	25,337		110.76129		53,200		45,308		52,035			(7,892)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2025	06/05/2026	200,778		110.45943		461,760		313,337		417,337			(148,423)				0/0

SCHEDULE DB - PART A - SECTION 1

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LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2025	08/28/2026	94,706		110.17752		234,150		212,922		217,520			(21,228)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2025	07/24/2026	183,718		110.93895000000001		424,320		345,051		363,779			(79,269)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2025	05/08/2026	42,657		110.06982000000001		97,760		58,817		94,013			(38,943)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/22/2025	05/22/2026	181,389		110.32		406,000		259,885		388,572			(146,115)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2025	06/12/2026	133,779		110.3289		315,240		219,975		283,973			(95,265)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/02/2025	07/02/2026	52,257		110.64400000000001		132,240		99,543		112,933			(32,697)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2025	09/04/2026	38,728		112.02767		64,500		60,391		56,694			(4,109)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/17/2025	07/17/2026	29,022		110.3703		62,400		49,543		63,121			(12,857)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/02/2025	07/02/2026	95,504		110.8664		231,080		173,945		196,032			(57,135)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2025	08/07/2026	166,501		110.76129		351,440		299,303		341,943			(52,137)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2025	09/04/2026	67,549		110.70059000000001		150,000		140,443		134,038			(9,557)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2025	06/12/2026	24,406		110.3289		57,510		40,131		51,806			(17,379)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2025	09/11/2026	8,080		111.22		18,450		17,487		15,306			(963)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2025	09/11/2026	69,126		110.99755999999999		164,780		156,179		137,472			(8,601)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2025	07/24/2026	24,316		110.8279		57,510		46,766		49,387			(10,744)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2025	06/26/2026	22,518		111.27366000000001		44,250		32,580		35,649			(11,670)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2025	06/26/2026	186,453		110.61		422,280		310,909		348,201			(111,371)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2025	08/28/2026	7,216		109.73504		19,440		17,678		18,170			(1,762)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2025	05/15/2026	184,177		110.13975000000001		422,240		262,160		402,537			(160,080)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2025	05/29/2026	156,689		110.28959999999999		359,840		239,229		335,471			(120,611)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/17/2025	04/17/2026	52,905		109.48041000000001		121,220		66,486		129,607			(54,734)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2025	08/21/2026	4,538		109.7393		11,150		9,925		11,939			(1,225)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2025	09/25/2026	96,370		111.17871		223,630		220,558		205,047			(3,072)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2025	09/18/2026	95,887		111.67		218,280		211,084		175,291			(7,196)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2025	08/14/2026	21,655		110.7667		52,320		45,564		48,325			(6,756)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2025	06/05/2026	20,801		110.45943		47,840		32,463		43,238			(15,377)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2025	04/30/2026	38,119		109.07937		104,160		61,049		102,206			(43,111)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/24/2026	46,385		109.86		104,040		58,594		103,378			(45,446)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2025	04/30/2026	150,663		108.85923		428,280		251,020		424,296			(177,260)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/17/2025	07/17/2026	152,367		110.26015		334,320		265,435		339,672			(68,885)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/31/2025	07/31/2026	19,094		109.90974		44,730		37,234		49,183			(7,496)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2025	05/08/2026	186,059		109.95963999999999		436,650		262,710		421,126			(173,940)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/31/2025	07/31/2026	197,309		109.90974		462,210		384,752		508,227			(77,458)				0/0

SCHEDULE DB - PART A - SECTION 1

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LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/22/2025	05/22/2026	37,185		110.20968000000001		85,280		54,589		81,807			(30,691)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/24/2026	192,815		110.18958000000001		402,800		226,852		395,541			(175,948)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2025	08/14/2026	129,929		110.65560000000001		321,120		279,657		296,965			(41,463)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2025	08/21/2026	146,125		110.51049999999999		305,900		272,285		327,465			(33,615)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2025	07/10/2026	22,555		110.44644		55,750		43,191		49,608			(12,559)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2025	04/22/2026	15,337		109.7811		39,610		28,213		35,957			(11,397)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2025	06/18/2026	37,195		109.70778		95,120		68,698		96,052			(26,422)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2025	06/18/2026	158,759		110.14926		371,000		267,944		372,131			(103,056)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2025	05/15/2026	27,218		110.0295		63,900		39,674		61,089			(24,226)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2025	05/29/2026	26,266		110.0688		62,930		41,837		59,266			(21,093)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/17/2025	04/17/2026	156,891		109.04205		392,160		215,091		425,584			(177,069)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2025	05/14/2027	44,457		110.0295		138,180		111,987		129,271			(26,193)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/29/2024	02/27/2026	15,938		113.16589999999999	46,980			9,655		10,997			(17,690)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2025	07/23/2027	27,017		110.71684999999999		86,400		78,330		72,831			(8,070)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/23/2027	65,484		109.86		198,000		154,755		191,162			(43,245)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2025	06/11/2027	67,794		110.43944999999999		209,250		177,633		184,690			(31,617)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/22/2025	05/21/2027	48,068		110.32		145,220		119,088		135,182			(26,132)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/25/2024	01/23/2026	15,462		109.73009999999999	47,600			7,485		33,467			(17,924)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/17/2025	07/16/2027	37,185		110.48045		107,010		95,986		101,753			(11,024)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/11/2024	01/09/2026	36,684		109.149	106,800			14,751		92,773			(40,271)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2025	05/14/2027	82,562		110.0295		256,620		207,975		240,074			(48,645)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2025	06/25/2027	102,684		110.72060999999999		308,940		268,201		255,355			(40,739)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2025	06/17/2027	129,729		109.70778		430,430		370,978		410,773			(59,452)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2025	09/03/2027	30,622		110.36882		96,900		93,826		82,748			(3,074)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/02/2025	07/02/2027	73,881		110.4216		251,740		220,661		213,079			(31,079)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2025	07/09/2027	56,839		111.11178		167,580		148,704		143,950			(18,876)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	04/18/2024	04/17/2026	75,900		111.91	227,800			62,213		97,448			(85,778)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/31/2025	07/30/2027	26,368		110.01987		80,910		74,130		80,975			(6,780)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	03/14/2024	03/13/2026	27,327		113.0718	90,210			20,282		22,758			(33,969)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	03/21/2024	03/19/2026	27,848		114.4785	83,520			19,496		9,103			(31,493)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2025	08/20/2027	55,364		110.0698		170,800		161,415		166,252			(9,385)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	03/28/2024	03/27/2026	46,135		113.25530000000001	179,670			43,925		36,664			(67,748)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/26/2024	02/26/2026	9,759		111.3674	35,640			7,236		13,354			(13,347)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2025	08/06/2027	37,101		110.54043		111,110		102,868		101,971			(8,242)				0/0

SCHEDULE DB - PART A - SECTION 1

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LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	03/28/2024	03/27/2026	78,343		114.29012	266,400			65,128		41,200			(100,452)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/15/2024	02/13/2026	54,767		110.6003	183,610			34,237		93,718			(69,234)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/17/2025	04/16/2027	59,290		109.37081999999999		184,600		143,097		188,033			(41,503)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/26/2024	02/26/2026	78,957		112.26909999999999	255,430			51,857		77,764			(95,655)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2025	04/30/2027	29,951		109.95993		92,070		73,148		86,028			(18,922)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	04/11/2024	04/10/2026	74,647		113.58629999999999	231,200			60,909		50,282			(87,059)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2025	09/10/2027	25,137		109.77414		94,640		92,170		77,469			(2,470)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	03/21/2024	03/19/2026	62,658		114.25	193,680			45,210		22,789			(73,031)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/02/2025	07/02/2027	42,346		110.8664		135,830		119,061		113,958			(16,769)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2025	04/30/2027	48,103		109.18944		164,830		130,955		156,051			(33,875)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/22/2025	05/21/2027	41,720		110.20968000000001		127,880		104,869		119,410			(23,011)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/17/2025	07/16/2027	77,091		110.48045		221,850		198,995		210,950			(22,855)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	04/11/2024	04/10/2026	45,666		113.92740000001	134,680			35,481		26,920			(50,714)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2025	05/28/2027	58,871		109.0752		214,500		178,701		199,109			(35,799)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2025	06/04/2027	42,507		112.00740999999999		104,340		87,571		90,238			(16,769)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/11/2024	01/09/2026	28,430		108.931	85,560			11,818		76,647			(32,262)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/05/2024	01/05/2026	12,027		106.5767	43,680			5,768		57,012			(16,403)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2025	09/17/2027	17,027		111.55833		53,390		52,510		41,782			(880)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2025	05/28/2027	55,249		110.28959999999999		169,580		141,278		154,867			(28,302)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/05/2024	01/05/2026	23,129		107.8738	70,000			9,243		82,357			(26,286)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/01/2024	01/30/2026	40,924		109.5202	130,500			21,780		95,517			(49,140)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2025	08/13/2027	35,189		110.87779999999999		110,760		103,609		97,178			(7,151)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/31/2025	07/30/2027	86,379		110.24012999999999		256,500		235,008		256,650			(21,492)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/17/2025	04/16/2027	60,203		108.60369		208,560		161,670		214,640			(46,890)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2025	08/27/2027	78,470		110.62		240,120		229,235		209,445			(10,885)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	04/18/2024	04/17/2026	46,433		112.24572999999999	132,600			36,214		53,463			(49,931)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2025	06/04/2027	27,132		110.45943		83,700		70,248		74,385			(13,452)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/08/2024	02/06/2026	33,409		110.63925	101,750			17,964		55,458			(38,314)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/29/2024	02/27/2026	48,698		110.56829999999999	202,950			41,710		86,936			(76,421)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/23/2027	60,027		110.29944		170,280		133,090		163,136			(37,190)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	04/04/2024	04/02/2026	21,034		113.8428	68,640			17,350		14,246			(25,882)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/08/2024	02/06/2026	43,341		110.52849999999999	133,920			23,644		74,672			(50,428)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/25/2024	01/23/2026	17,281		110.1699	49,970			7,857		32,460			(18,816)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2025	06/11/2027	24,406		110.43944999999999		75,330		63,948		66,488			(11,382)				0/0

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LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2025	07/09/2027	75,785		110.77911		234,360		207,962		202,308			(26,398)				D/D
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2025	05/07/2027	87,130		109.84945999999999		276,480		221,412		260,014			(55,068)				D/D
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2025	09/03/2027	14,411		111.36413		39,520		38,266		33,350			(1,254)				D/D
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/19/2024	01/16/2026	15,566		108.44553000000001	51,340			7,588		48,274			(19,359)				D/D
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	04/04/2024	04/02/2026	38,563		114.4143	116,600			29,472		20,781			(43,967)				D/D
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2025	06/17/2027	39,009		110.14926		121,260		104,511		115,440			(16,749)				D/D
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/01/2024	01/30/2026	33,649		109.4102	108,780			18,155		81,117			(40,961)				D/D
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2025	06/25/2027	30,625		111.05244		87,720		76,153		72,137			(11,567)				D/D
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	03/07/2024	03/06/2026	38,647		113.20668000000001	120,560			25,941		21,762			(45,397)				D/D
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2025	09/24/2027	13,510		111.06742		42,750		42,456		36,824			(294)				D/D
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2025	05/07/2027	75,331		109.95963999999999		234,890		188,106		220,901			(46,784)				D/D
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	03/07/2024	03/06/2026	41,282		113.32	126,900			27,305		22,119			(47,784)				D/D
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2025	09/10/2027	37,705		111.10878		118,020		114,940		95,112			(3,080)				D/D
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2025	08/20/2027	2,723		109.0782		9,630		9,101		9,444			(529)				D/D
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2025	08/13/2027	82,108		110.9889		254,800		238,350		222,939			(16,450)				D/D
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2025	07/23/2027	30,620		110.49475		100,980		91,548		85,429			(9,432)				D/D
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	03/14/2024	03/13/2026	19,394		112.27632	71,280			16,026		21,701			(26,841)				D/D
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2025	08/27/2027	10,823		110.0669		35,760		34,139		31,413			(1,621)				D/D
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/15/2024	02/13/2026	47,585		110.9345	152,110			28,363		72,786			(57,356)				D/D
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2025	08/06/2027	33,481		110.43		101,750		94,203		93,590			(7,547)				D/D
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	02/01/2024	02/01/2027	40,015		109.4102	149,600			66,854		129,991			(37,400)				D/D
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	01/11/2024	01/08/2027	44,021		109.2581	148,800			63,459		145,065			(37,337)				D/D
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	03/07/2024	03/05/2027	91,348		112.98004	341,120			162,886		139,507			(85,515)				D/D
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2025	09/11/2028	13,466		110.99755999999999		50,100		49,231		38,936			(869)				D/D
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2025	06/09/2028	36,157		110.3289		131,600		118,344		112,635			(13,256)				D/D
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	03/16/2023	03/16/2026	43,120		106.46664	150,880			22,894		209,738			(37,651)				D/D
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2025	07/24/2028	41,427		110.05055		165,600		155,316		136,459			(10,284)				D/D
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	02/15/2024	02/12/2027	42,198		110.3776	165,910			76,093		116,475			(41,630)				D/D
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2025	07/10/2028	58,643		111.11178		204,100		188,816		169,262			(15,284)				D/D
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	03/02/2023	03/02/2026	42,473		106.47975	131,400			18,257		205,790			(32,790)				D/D
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	01/19/2024	01/19/2027	6,410		107.0258	28,490			12,393		30,215			(7,123)				D/D
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	03/09/2023	03/09/2026	50,458		106.91298	170,100			24,722		225,557			(42,447)				D/D
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2025	05/02/2028	43,565		109.95993		156,960		135,563		140,576			(21,397)				D/D
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	01/05/2024	01/05/2027	28,680		107.8738	101,060			42,664		118,502			(25,265)				D/D

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	03/21/2024	03/19/2027	67,879		114.13575	248,820			122,011		79,935			(62,376)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/24/2028	63,665		109.75014		228,200		195,064		211,229			(33,136)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	01/25/2024	01/25/2027	30,014		109.5102	110,220			48,549		95,512			(27,555)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/17/2025	04/13/2028	69,324		108.82286999999999		267,520		227,441		259,681			(40,079)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2025	05/08/2028	84,407		109.95963999999999		306,900		266,260		276,603			(40,640)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2025	08/25/2028	13,529		110.62		48,450		46,986		40,445			(1,464)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	04/11/2024	04/09/2027	52,692		113.58629999999999	189,000			96,322		79,617			(47,380)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/31/2025	07/31/2028	40,917		110.24012999999999		142,650		134,703		134,133			(7,947)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	02/29/2024	02/26/2027	30,990		109.6647	156,450			73,700		97,615			(39,220)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2025	08/14/2028	46,919		110.87779999999999		172,120		164,732		144,618			(7,388)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	02/26/2024	02/26/2027	87,828		112.26909999999999	327,690			153,661		171,529			(81,773)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2025	08/04/2028	45,245		110.31957		163,500		155,415		142,815			(8,085)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/02/2025	06/30/2028	82,890		110.53279999999999		320,160		293,797		262,215			(26,363)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/17/2025	07/14/2028	50,789		110.59059999999999		170,240		158,548		153,642			(11,692)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2025	08/21/2028	19,967		110.9513		64,680		62,317		59,041			(2,363)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	02/08/2024	02/08/2027	62,302		110.63925	221,490			100,401		163,588			(55,373)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2025	06/05/2028	36,176		110.57		128,800		115,038		110,301			(13,762)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2025	05/15/2028	47,178		110.13975000000001		167,960		146,792		151,263			(21,168)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	03/14/2024	03/12/2027	13,223		109.77624	71,100			34,407		42,515			(17,824)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	04/04/2024	04/02/2027	23,663		114.0714	86,940			43,749		34,624			(21,795)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2025	05/30/2028	69,740		110.28959999999999		250,250		222,546		219,856			(27,704)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2025	06/20/2028	39,917		110.03888999999999		146,520		133,115		132,954			(13,405)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/22/2025	05/19/2028	64,393		110.20968000000001		230,040		202,444		206,393			(27,596)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	03/28/2024	03/25/2027	51,358		113.8302	210,630			104,637		76,657			(52,900)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	04/18/2024	04/16/2027	53,576		111.91	186,600			96,299		115,183			(46,779)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2025	06/26/2028	40,533		110.72060999999999		143,100		130,554		115,528			(12,546)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2025	09/05/2028	23,417		110.70059000000001		83,460		81,704		67,839			(1,756)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2025	08/14/2029	49,626		111.6555		185,350		179,383		163,273			(5,967)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/22/2025	05/22/2029	70,742		110.20968000000001		277,680		252,765		263,881			(24,915)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	02/29/2024	02/29/2028	42,500		109.6647	226,080			136,703		153,129			(42,361)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	03/02/2023	03/02/2027	53,799		106.05595	193,800			68,673		292,209			(36,263)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/17/2025	04/17/2029	73,885		108.71328		314,280		279,120		320,269			(35,160)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	03/17/2022	03/17/2026	5,421		107.3596	31,020			3,551		22,234			(5,804)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	01/25/2024	01/25/2028	28,195		109.84010000000001	110,050			63,900		98,236			(20,620)				0/0

SCHEDULE DB - PART A - SECTION 1

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LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	02/08/2024	02/08/2028	55,982		110.52849999999999	221,340			130,647		178,051			(41,473)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2025	08/07/2029	60,628		109.76742		255,940		246,474		236,613			(9,466)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	03/09/2023	03/09/2027	56,064		107.34106	199,200			71,543		255,104			(37,273)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2025	05/08/2029	95,299		109.95963999999999		381,150		343,296		362,382			(37,854)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2025	05/15/2029	58,973		110.25		228,800		207,174		217,982			(21,626)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	02/24/2022	01/20/2026	15,431		112.7039	49,130			3,830		10,362			(9,419)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	01/11/2024	01/11/2028	47,689		109.149	180,960			103,406		181,771			(33,930)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2025	09/05/2029	27,920		110.59		113,150		111,365		97,219			(1,785)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	03/07/2024	03/07/2028	93,983		113.32	373,430			227,595		184,066			(69,970)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	02/01/2024	02/01/2028	44,562		109.5202	181,300			106,142		162,481			(33,970)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2025	08/21/2029	7,261		109.29859999999999		31,200		30,345		30,117			(855)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2025	06/12/2029	36,157		110.43944999999999		143,200		132,411		129,791			(10,789)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	02/17/2022	02/17/2026	8,088		111.28	34,290			3,267		11,100			(6,416)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2025	07/24/2029	44,128		110.16160000000001		190,120		181,265		166,209			(8,855)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2025	05/30/2029	64,306		110.28959999999999		254,180		233,086		236,150			(21,095)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2025	06/26/2029	51,342		110.72060999999999		200,640		187,447		172,263			(13,193)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	02/24/2022	02/24/2026	10,892		108.848	52,320			5,236		31,497			(9,790)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2025	09/25/2029	11,709		112.29161000000001		41,990		41,846		36,074			(144)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	03/21/2024	03/21/2028	77,452		114.13575	312,390			193,395		131,405			(58,533)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2025	06/05/2029	29,845		110.34886		119,790		110,190		109,100			(9,600)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2025	08/28/2029	12,627		108.18635999999999		63,560		62,123		57,410			(1,437)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/17/2025	07/17/2029	73,463		110.3703		280,260		265,863		266,442			(14,397)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	03/14/2024	03/14/2028	28,209		110.91264	143,680			88,259		88,415			(26,922)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	01/05/2024	01/05/2028	29,605		107.7657	116,160			65,853		134,818			(21,765)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/02/2025	06/29/2029	100,009		110.64000000001		418,470		392,621		363,493			(25,849)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	03/10/2022	03/10/2026	9,992		109.0992	46,310			5,079		27,484			(8,665)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	04/04/2024	04/04/2028	30,675		114.9858	113,050			71,073		52,632			(21,182)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	03/03/2022	03/03/2026	19,908		110.952	80,520			8,444		31,741			(15,066)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	02/15/2024	02/15/2028	57,461		110.6003	240,640			143,293		181,352			(45,120)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	04/18/2024	04/18/2028	59,827		111.68617999999999	233,830			149,253		163,830			(43,813)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	02/26/2024	02/25/2028	99,361		112.26909999999999	405,440			243,876		247,052			(75,916)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2025	06/20/2029	66,225		110.25963		261,340		243,415		249,020			(17,925)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	04/11/2024	04/11/2028	58,839		113.35890000000001	237,180			150,252		123,656			(44,441)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	03/28/2024	03/28/2028	60,933		113.37027999999999	282,800			176,556		132,207			(53,025)				0/0

SCHEDULE DB - PART A - SECTION 1

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LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	03/16/2023	03/16/2027	50,619		106.25328	200,340			72,913		268,249			(37,487)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/31/2025	07/31/2029	30,915		110.79078		112,540		107,838		110,393			(4,702)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	01/19/2024	01/19/2028	22,892		108.55474	93,750			54,049		94,524			(17,566)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2025	07/10/2029	59,545		111.22266999999999		227,040		214,288		199,375			(12,752)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2025	05/02/2029	56,272		108.19880999999999		265,360		238,242		256,339			(27,118)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/24/2029	98,226		110.51916		358,560		319,511		345,885			(39,049)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2025	09/25/2030	218,860		111.62387		903,960		901,483		767,629			(2,477)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2025	05/02/2030	256,852		109.73979		1,109,360		1,018,688		1,033,523			(90,672)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	03/17/2022	03/17/2027	6,325		108.5771	34,370			10,025		23,961			(5,144)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2025	08/28/2030	105,529		111.17310000000001		427,050		419,328		366,597			(7,722)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2025	05/15/2030	234,985		110.25		971,250		897,808		911,928			(73,442)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	01/19/2024	01/19/2029	43,952		108.22711	196,800			130,192		199,780			(29,471)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	03/02/2023	03/02/2028	74,563		105.95	290,720			140,661		423,625			(43,489)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/17/2025	04/17/2030	210,709		109.15164		912,450		830,820		904,299			(81,630)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2025	09/11/2030	154,412		110.6639		700,040		692,752		570,384			(7,288)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	02/17/2022	02/17/2027	6,290		111.0574	29,610			8,182		15,388			(4,432)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	03/14/2024	01/10/2029	15,867		110.57172	86,040			58,550		56,271			(13,354)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2025	07/10/2030	197,582		111.00089		823,440		786,442		716,176			(36,998)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2025	05/30/2030	243,637		110.5104		1,006,060		939,284		918,513			(66,776)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	03/28/2024	03/28/2029	147,110		115.20996	615,160			430,376		291,425			(92,223)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	02/08/2024	02/08/2029	108,352		110.75	448,800			301,826		369,676			(67,209)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/24/2030	224,648		109.75014		946,010		863,591		904,094			(82,420)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/02/2025	07/02/2030	272,998		110.8664		1,190,790		1,132,066		1,018,663			(58,724)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2025	09/05/2030	228,767		110.59		982,980		970,578		827,954			(12,402)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	01/05/2024	01/05/2029	129,522		108.09	526,400			344,196		596,758			(78,830)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/17/2025	07/17/2030	244,876		110.03985		1,031,400		989,014		963,047			(42,386)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2025	05/08/2030	257,760		109.95963999999999		1,099,080		1,011,756		1,026,297			(87,324)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	02/24/2022	01/13/2027	8,169		112.7039	29,250			7,698		13,934			(4,481)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2025	06/26/2030	182,850		111.05244		742,980		703,897		627,504			(39,083)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	04/18/2024	04/18/2029	131,262		111.46236	555,660			394,939		413,488			(83,258)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/22/2025	05/22/2030	198,621		110.20968000000001		830,010		770,431		776,868			(59,579)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	02/01/2024	02/01/2029	126,410		109.4102	553,220			369,926		504,008			(82,846)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	02/26/2024	02/26/2029	164,123		112.26909999999999	714,100			486,762		466,685			(106,822)				0/0

SCHEDULE DB - PART A - SECTION 1

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LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2025	07/24/2030	218,840		110.71684999999999		947,700		912,388		814,435			(35,312)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2025	06/05/2030	172,741		110.12772		754,450		706,083		678,096			(48,367)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	02/15/2024	02/15/2029	128,389		110.8231	559,130			378,379		434,867			(83,777)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	01/11/2024	01/11/2029	140,315		109.149	570,690			375,240		574,578			(85,510)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	03/16/2023	01/19/2028	11,249		107.96016	40,080			19,043		50,108			(6,189)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	03/14/2024	03/14/2029	86,389		111.9354	421,400			291,418		263,496			(63,141)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	03/03/2022	03/03/2027	20,813		111.17310000000001	90,390			25,670		50,346			(13,529)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	04/11/2024	04/11/2029	129,095		113.1315	563,010			398,000		326,364			(84,359)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2025	08/21/2030	161,554		109.95959999999999		692,420		677,244		649,446			(15,176)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2025	09/18/2030	204,319		111.55833		886,920		881,088		707,701			(5,832)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	01/25/2024	01/25/2029	100,045		109.6202	424,600			282,290		388,927			(63,585)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	03/09/2023	03/09/2028	71,949		108.41126	247,940			120,913		305,568			(37,089)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	03/21/2024	03/21/2029	145,331		114.25	619,570			430,843		294,950			(92,833)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2025	06/12/2030	182,591		110.7711		749,420		704,249		666,438			(45,171)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2025	06/20/2030	296,652		110.03888999999999		1,272,030		1,202,253		1,193,166			(69,777)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	02/24/2022	02/24/2027	20,877		110.5005	93,150			26,096		56,798			(13,942)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	03/16/2023	03/16/2028	67,492		106.03992	292,320			143,677		379,971			(43,728)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2025	08/14/2030	206,623		111.1		874,780		852,251		761,198			(22,529)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	04/04/2024	04/04/2029	127,082		114.1857	539,400			379,238		293,317			(80,821)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/31/2025	07/31/2030	221,859		110.01987		934,520		903,284		898,172			(31,236)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	02/29/2024	02/28/2029	86,772		110.9071	431,200			294,882		291,770			(64,609)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	03/07/2024	03/07/2029	202,020		113.32	857,900			589,983		469,919			(128,544)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2025	08/07/2030	224,414		110.20914		967,200		938,581		872,163			(28,619)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	03/10/2022	03/10/2027	12,717		110.6405	55,160			15,877		34,044			(8,256)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2025	09/18/2026	98		24357		43,200		41,776		43,989			(1,424)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	GS-	01/10/2024	01/09/2026	2,759		362.47	30,100			4,135		130,730			(11,288)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/24/2026	1,741		397.22539999999998		19,124		10,770		20,492			(8,354)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	GS-	05/21/2025	05/21/2026	14,835		434.78375		55,800		35,565		48,445			(20,235)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/24/2026	9,203		422.95659999999998		59,200		33,341		60,437			(25,859)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	GS-	05/21/2025	05/21/2026	14,093		423.45915000000002		109,440		69,753		103,882			(39,687)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/24/2026	12,685		439.84269999999998		23,970		13,500		20,357			(10,470)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/13/2025	08/13/2026	2,651		262.50013000000001		19,530		16,955		23,425			(2,575)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/23/2025	04/23/2026	384		611.75807999999995		1,550		869		2,215			(681)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/24/2025	09/24/2026	375		275.61707999999999		1,470		1,446		1,470			(24)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/21/2025	05/21/2026	3,122		257.47000000000003		20,480		13,053		41,159			(7,427)				0/0

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SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/17/2025	09/17/2026	1,124		274.03375		4,710		4,542		4,695			(168)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/11/2025	06/11/2026	1,162		255.54911999999999		8,970		6,235		15,694			(2,735)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/21/2025	05/21/2026	1,561		261.84699000000001		7,280		4,640		15,379			(2,640)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/07/2025	05/07/2026	383		264.90485000000001		1,910		1,144		2,660			(766)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/24/2025	09/24/2026	1,873		267.57378		13,500		13,277		13,886			(223)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/18/2025	06/18/2026	2,714		257.85189000000003		18,550		13,287		33,185			(5,264)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/18/2025	06/18/2026	775		260.94920999999999		4,200		3,008		7,724			(1,192)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/09/2025	07/09/2026	770		266.07515999999998		3,020		2,331		4,947			(689)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/13/2025	08/13/2026	1,515		271.18869999999998		5,760		5,000		6,726			(760)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/04/2025	06/04/2026	772		263.62220000000002		3,360		2,271		5,802			(1,089)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/30/2025	04/30/2026	765		265.15568000000002		3,700		2,145		4,885			(1,555)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/01/2025	07/01/2026	1,151		261.14123999999998		7,560		5,670		11,251			(1,890)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/17/2025	09/17/2026	1,873		267.35000000002		13,000		12,536		13,334			(464)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/01/2025	07/01/2026	384		267.65674000001		1,520		1,140		2,267			(380)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/07/2025	05/07/2026	383		260.46802000002		2,670		1,599		3,789			(1,071)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/04/2025	06/04/2026	1,159		258.45819999999998		7,560		5,109		12,752			(2,451)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/13/2025	08/13/2027	3,787		261.71026000001		40,000		37,366		45,266			(2,634)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/07/2024	02/06/2026	1,997		251.89233999999999	15,400			2,708		32,863			(5,775)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/11/2025	06/11/2027	388		256.83717000001		3,770		3,196		5,753			(574)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/24/2025	09/24/2027	1,873		267.84188999999998		18,600		18,447		18,625			(153)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/09/2025	07/09/2027	385		258.82092		3,720		3,296		5,183			(424)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/24/2024	01/23/2026	2,418		246.9391	21,780			3,411		51,306			(8,168)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	03/27/2024	03/27/2026	1,952		254.18062	17,300			4,224		26,027			(6,514)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/10/2024	01/09/2026	805		248.31	6,760			929		16,002			(2,535)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/22/2024	02/20/2026	8,779		251.10120000001	71,280			13,961		151,442			(26,841)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/21/2025	05/21/2027	390		257.72746999999998		3,550		2,907		5,956			(643)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/01/2025	07/01/2027	1,534		260.35937999999999		14,920		13,058		19,818			(1,862)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	03/13/2024	03/13/2026	7,841		255.11	67,400			15,091		107,431			(25,275)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/17/2025	09/17/2027	749		269.22145		6,700		6,581		6,677			(119)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/18/2025	06/17/2027	1,938		257.85189000000003		18,500		15,879		28,296			(2,621)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/04/2025	06/04/2027	386		255.87620000001		4,050		3,394		5,899			(656)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/14/2024	02/13/2026	6,022		249.07	50,550			9,374		115,465			(18,956)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/21/2023	11/21/2025	12,125		98.376199999999997	74,160			5,188		56,851			(27,772)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/01/2023	10/31/2025	8,467		95.330299999994	44,400			1,830		62,882			(16,650)				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)
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	12/06/2023	12/05/2025	7,093		98.295199999999994	42,910			3,831		34,506			(16,091)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	12/20/2023	12/19/2025	1,968		101.5484	12,060			1,309		5,461			(4,523)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/25/2023	10/24/2025	9,627		93.49	53,010			1,675		89,216			(19,879)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/15/2023	11/14/2025	4,058		97.692800000000005	25,200			1,523		21,209			(9,450)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/04/2023	10/03/2025	6,446		94.196960000000004	32,520			89		55,592			(12,195)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/29/2023	11/28/2025	10,097		98.346720000000005	62,500			4,979		48,147			(23,438)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	12/28/2023	12/26/2025	9,744		102.42474	60,800			7,192		23,303			(22,831)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/08/2023	11/07/2025	11,304		96.3369	69,740			3,544		72,927			(26,153)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/18/2023	10/17/2025	5,314		93.807699999999997	30,000			659		47,674			(11,250)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/11/2023	10/10/2025	5,308		94.378399999999999	29,100			360		44,709			(10,913)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/23/2025	07/23/2026	1,678		951.13791000000003		33,600		27,231		57,490			(6,369)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/18/2025	06/18/2026	1,814		936.92		34,850		24,961		81,515			(9,889)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2026	1,172		936.37269000000003		23,100		16,056		52,278			(7,044)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/14/2025	05/14/2026	537		943.14167999999995		7,950		4,914		21,806			(3,036)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2026	1,608		934.26441		28,800		17,248		73,367			(11,552)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/01/2025	07/01/2026	2,633		950.37867000000006		52,750		39,563		96,280			(13,188)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/21/2025	05/21/2026	1,936		920.57114999999999		50,760		32,353		121,820			(18,407)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/20/2025	08/20/2026	940		964.28117999999995		16,290		14,455		26,320			(1,835)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/06/2025	08/06/2026	2,507		950.02599999999995		55,680		47,267		86,659			(8,413)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/27/2025	08/27/2026	1,243		963.7		24,960		22,629		33,819			(2,331)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/16/2025	07/16/2026	2,325		945.75774000000001		43,120		34,117		86,449			(9,003)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/29/2025	05/29/2026	1,070		931.72734000000003		21,100		13,912		50,476			(7,188)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/04/2025	06/04/2026	7,032		935.02404000000001		139,260		94,115		311,440			(45,145)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/27/2025	08/27/2027	1,347		961.77260000000001		38,220		36,437		48,170			(1,783)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/18/2025	06/17/2027	2,988		937.85691999999995		77,280		66,331		149,287			(10,949)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/29/2025	05/28/2027	1,925		931.72734000000003		51,480		42,711		101,079			(8,769)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/10/2024	01/09/2026	1,277		936.30970000000002	34,800			4,780		54,750			(13,050)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/04/2025	06/04/2027	746		935.02404000000001		20,090		16,838		37,332			(3,252)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/23/2025	07/23/2027	524		951.13791000000003		14,200		12,856		21,712			(1,344)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2027	751		930.53853000000004		19,810		15,843		40,314			(3,967)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/20/2025	08/20/2027	1,670		958.53		45,440		42,884		64,624			(2,556)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/06/2025	08/06/2027	1,149		950.98080000000004		33,220		30,714		47,095			(2,506)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2027	2,131		935.43538000000001		57,800		48,999		108,549			(8,801)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/14/2025	05/14/2027	5,045		931.94712000000004		133,010		107,649		275,285			(25,361)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/10/2024	01/09/2026	1,064		939.12990000000002	27,700			3,805		42,890			(10,388)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/01/2025	07/01/2027	1,790		949.42733999999996		49,470		43,295		78,906			(6,175)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/01/2023	02/27/2026	2,764		908.17819999999995	74,000			10,097		192,957			(18,500)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/10/2024	01/08/2027	1,277		941.95010000000002	36,960			15,705		57,339			(9,240)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/10/2024	01/10/2028	957		941.95010000000002	30,420			17,326		48,012			(5,692)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/01/2023	03/01/2027	3,095		908.17819999999995	94,080			33,273		219,864			(17,604)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/14/2025	05/14/2030	1,825		917.95392000000004		78,540		72,558		132,256			(5,982)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/23/2025	07/23/2030	3,985		950.18582000000004		157,700		151,738		215,628			(5,962)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/18/2025	06/18/2030	6,082		937.85691999999995		228,570		215,663		369,725			(12,907)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/01/2023	03/01/2028	4,422		906.3691	148,400			71,720		330,490			(22,199)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/04/2025	06/04/2030	2,557		935.02404000000001		98,880		92,487		155,704			(6,393)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/21/2025	05/21/2030	2,044		936.45917999999995		74,860		69,445		130,947			(5,415)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/27/2025	08/27/2030	2,693		961.77260000000001		109,460		107,421		131,317			(2,039)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/20/2025	08/20/2030	3,027		959.48852999999997		118,610		115,945		153,860			(2,665)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/29/2025	05/29/2030	2,995		931.72734000000003		114,520		106,739		188,164			(7,781)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/10/2024	01/10/2029	5,212		942.89020000000005	174,930			114,735		280,254			(26,168)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/06/2025	08/06/2030	3,760		953.84519999999998		150,480		145,945		194,988			(4,535)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/16/2025	07/16/2030	5,073		944.81386999999995		194,400		186,304		285,180			(8,096)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2030	3,623		935.43538000000001		139,740		131,241		223,078			(8,499)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2030	2,573		937.05881999999997		90,720		83,462		155,241			(7,258)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/01/2025	07/01/2030	2,212		957.03797999999995		81,060		77,018		115,540			(4,042)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/23/2025	07/23/2026	16		45055		8,750		7,091		10,038			(1,659)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/10/2025	09/10/2026	18		45445		31,568		29,833		40,925			(1,735)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/30/2025	07/30/2026	14		44239		8,886		7,372		10,839			(1,514)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/23/2025	04/23/2026	30		39250		20,040		11,231		31,358			(8,809)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/23/2025	07/23/2026	11		44830		20,900		16,938		25,270			(3,962)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/30/2025	04/30/2026	27		40629		18,282		10,598		29,400			(7,684)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/17/2025	09/17/2026	11		46156		19,700		18,996		20,595			(704)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/23/2025	04/23/2026	15		39686		30,954		17,348		86,557			(13,606)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2026	44		40991		26,730		16,009		40,989			(10,721)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/30/2025	04/30/2026	15		40588		30,486		17,672		73,415			(12,814)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/30/2025	07/30/2026	11		44328		20,775		17,236		30,961			(3,539)				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	JPM-	05/29/2025	05/29/2026	14		41920		29,628		19,535		58,989			(10,093)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/10/2025	09/10/2026	33		45400		24,735		23,376		27,204			(1,359)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/17/2025	09/17/2026	11		45926		7,880		7,599		7,501			(281)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/29/2025	05/29/2026	24		42174		16,710		11,018		25,512			(5,692)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2026	19		40744		43,416		26,002		96,356			(17,414)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2025	05/08/2026	164		19903		70,026		42,131		106,440			(27,895)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	07/24/2025	07/24/2026	125		23104		68,672		55,843		80,851			(12,829)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	08/28/2025	08/28/2026	105		23609		55,275		50,264		60,958			(5,011)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/22/2025	05/22/2026	118		21218		61,000		39,047		87,663			(21,953)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	07/10/2025	07/10/2026	145		22921		74,283		57,549		91,759			(16,734)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	07/17/2025	07/17/2026	121		23009		61,852		49,108		73,211			(12,744)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	04/17/2025	04/17/2026	312		18295		114,114		62,589		188,373			(51,525)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/01/2025	05/01/2026	187		19628		76,109		44,327		117,579			(31,782)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	07/02/2025	07/02/2026	80		22257		31,446		23,671		38,274			(7,775)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/04/2025	06/04/2026	238		2094		29,310		19,808		73,113			(9,502)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/01/2025	07/01/2026	228		2156		34,045		25,534		62,996			(8,511)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/01/2025	07/01/2026	228		2220		9,435		7,076		16,045			(2,359)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/06/2025	08/06/2026	225		2224		6,265		5,318		8,870			(947)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2026	302		1992		8,376		5,016		14,965			(3,360)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/21/2025	05/21/2026	293		2045		11,670		7,438		20,340			(4,232)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/30/2025	07/30/2026	358		2246		11,800		9,790		17,424			(2,010)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2026	251		1904		45,275		27,115		115,143			(18,160)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/04/2025	06/04/2026	381		2101		11,896		8,040		19,861			(3,856)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/16/2025	07/16/2026	674		2229		18,825		14,895		27,862			(3,930)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/23/2025	04/23/2026	261		1879		8,775		4,918		14,568			(3,857)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/15/2025	05/15/2026	907		2086		40,926		25,410		61,077			(15,516)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/30/2025	05/29/2026	678		2089		23,758		15,795		35,889			(7,963)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2025	04/24/2026	971		1905		27,531		15,505		42,632			(12,026)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	06/05/2025	06/05/2026	1,001		2089		47,670		32,348		69,841			(15,323)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	04/17/2025	04/17/2026	1,595		1856		62,400		34,225		103,849			(28,175)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	JPM-	05/22/2025	05/22/2026	1,027		2052		60,753		38,889		95,272			(21,864)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	08/07/2025	08/07/2026	12,353		400.25011999998		86,240		73,446		171,584			(12,794)				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		12,334		49,834			(4,886)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	07/09/2025	07/09/2026	8,148		397.84562		50,240		38,784		124,007			(11,456)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	06/18/2025	06/18/2026	16,890		388.03460999999		164,340		117,709		386,858			(46,631)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	08/27/2025	08/27/2026	13,789		399.25886000003		114,950		104,213		204,170			(10,737)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	08/07/2025	08/07/2026	21,428		397.07668000001		180,200		153,467		345,235			(26,733)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	08/27/2025	08/27/2026	7,521		403.24745999999		49,200		44,604		91,901			(4,596)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	07/09/2025	07/09/2026	20,370		392.34726000001		175,200		135,251		396,052			(39,949)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/17/2025	09/17/2026	20,639		407.39699000002		178,080		171,720		207,396			(6,360)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2026	4,616		399.26783999998		21,060		14,638		64,153			(6,422)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	07/09/2025	07/09/2026	4,583		402.55849999998		20,520		15,841		55,007			(4,679)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	06/18/2025	06/18/2026	11,260		393.89616000001		77,440		55,467		202,935			(21,973)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2026	22,569		389.52008999998		191,840		133,339		487,014			(58,501)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	08/27/2025	08/27/2026	3,761		408.03377999998		18,000		16,319		35,652			(1,681)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	08/07/2025	08/07/2026	5,798		405.40696000003		28,980		24,681		61,810			(4,299)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2026	10,002		393.41919000001		67,080		46,624		183,427			(20,456)				0/0

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/17/2025	09/17/2026	10,811		416.75776000000002		52,360		50,490		62,815			(1,870)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/17/2025	09/17/2026	2,457		409.43194		18,800		18,129		22,097			(671)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	09/17/2025	09/17/2027	4,914		407.80398000000002		60,200		59,126		67,726			(1,074)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	08/07/2025	08/06/2027	3,277		396.68		39,910		36,950		65,064			(2,960)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	01/19/2024	01/16/2026	4,414		362.48	48,480			7,165		207,788			(18,280)				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		39,165		93,674			(7,035)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	01/18/2024	01/16/2026	4,427		361.39	48,640			7,179		213,181			(18,315)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	02/08/2024	02/06/2026	5,764		364.69432999999998	62,790			11,086		258,707			(23,644)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	02/23/2024	02/23/2026	4,114		364.63	45,450			9,065		184,904			(17,067)				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		42,298		97,341			(6,982)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	03/20/2024	03/20/2026	8,637		371.59143999999998	92,480			21,596		329,152			(34,680)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	08/27/2025	08/27/2027	4,764		398.86		57,950		55,247		88,752			(2,703)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	02/28/2024	02/27/2026	4,396		363.63600000002	49,280			10,086		201,823			(18,480)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	07/09/2025	07/09/2027	3,565		391.95452		44,100		39,079		81,278			(5,021)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/25/2025	09/25/2026	2,699		407.12247000002		14,740		14,538		20,146			(202)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/25/2025	09/25/2026	13,005		438.50227999998		46,640		45,999		78,043			(641)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/25/2025	09/25/2026	12,514		425.05378999999		107,610		106,132		142,428			(1,478)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2026	139		714.93449999996		6,750		4,692		15,264			(2,058)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/23/2025	04/23/2026	295		679.69155000001		12,660		7,095		40,094			(5,565)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/24/2024	04/24/2026	304		5610	56,610			15,941		59,353			(21,229)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/24/2024	01/23/2026	89		5649	15,300			2,396		12,299			(5,738)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/18/2024	01/16/2026	36		5488	8,340			1,231		9,677			(3,140)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/24/2024	01/23/2026	125		5610	23,660			3,705		20,838			(8,873)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/03/2024	04/02/2026	367		5704	73,500			18,501		45,144			(27,600)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/18/2024	01/16/2026	269		5533	56,400			8,324		61,752			(21,238)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/03/2024	04/02/2026	297		5630	70,890			17,844		50,569			(26,620)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/24/2024	04/24/2026	357		5638	62,000			17,459		62,799			(23,250)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/03/2024	04/02/2027	332		5687	83,220			41,762		67,748			(20,805)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/24/2024	04/23/2027	429		5649	89,280			46,520		100,211			(22,320)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/18/2024	01/15/2027	143		5549	34,640			14,982		39,823			(8,684)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/24/2024	01/22/2027	53		5683	10,740			4,701		10,449			(2,685)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/24/2024	04/24/2028	518		5633	128,180			82,232		144,493			(23,984)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/24/2024	01/24/2028	89		5700	20,350			11,786		20,338			(3,808)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/18/2024	01/18/2028	269		5561	72,600			41,806		82,390			(13,603)				0/0

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SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/03/2024	04/03/2028	402		5687	113,850			71,400		97,390			(21,303)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/03/2024	04/03/2029	472		5682	147,420			103,453		131,484			(22,065)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/24/2024	04/24/2029	572		5621	158,720			113,210		180,880			(23,756)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/24/2024	01/24/2029	89		5638	25,200			16,722		26,328			(3,770)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/18/2024	01/18/2029	126		5561	37,310			24,662		42,419			(5,587)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/03/2024	04/03/2029	472		5733	136,890			96,063		119,643			(20,488)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	12/07/2023	12/05/2025	34,168		108.29	99,900			8,932		107,296			(37,514)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	12/07/2023	12/05/2025	18,469		108.18170000000001	55,000			4,917		59,789			(20,653)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	12/21/2023	12/19/2025	50,682		108.4115	151,800			16,495		155,259			(57,003)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/12/2023	10/10/2025	50,638		105.6802	165,780			2,052		289,283			(62,253)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/05/2023	10/03/2025	53,926		106.1228	143,070			394		284,854			(53,725)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/16/2023	11/14/2025	42,573		108.05	123,740			7,489		141,887			(46,466)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/09/2023	11/07/2025	23,280		107.39	67,000			3,410		92,455			(25,160)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/12/2023	10/10/2025	9,377		106.10680000000001	28,900			358		49,575			(10,852)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/19/2023	10/17/2025	40,708		105.5244	116,530			2,565		238,407			(43,759)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/30/2023	11/28/2025	12,017		108.28818	34,450			2,748		37,606			(12,937)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/22/2023	11/21/2025	24,961		107.6292	78,570			5,504		93,278			(29,464)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/26/2023	10/24/2025	64,121		105.53489999999999	152,090			4,812		374,088			(57,112)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/26/2023	10/24/2025	37,324		104.699	100,620			3,183		248,870			(37,784)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/02/2023	10/31/2025	24,295		107.02	69,680			2,875		105,535			(26,166)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/19/2023	10/17/2025	35,028		105.4187	101,750			2,239		208,833			(38,209)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/02/2023	10/31/2025	29,901		107.98318	73,920			3,050		101,463			(27,758)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	12/21/2023	12/19/2025	20,273		108.1944	62,700			6,813		65,911			(23,545)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	12/29/2023	12/29/2025	95,597		108.77	282,880			34,535		265,243			(105,934)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	12/29/2023	12/29/2025	45,041		108.44369	139,650			17,049		137,046			(52,297)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/16/2023	11/14/2025	37,020		107.8339	110,800			6,706		131,010			(41,607)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/30/2023	11/28/2025	26,807		107.96364	80,620			6,432		91,863			(30,274)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	12/14/2023	12/12/2025	23,923		108.46259999999999	72,800			7,210		71,849			(27,338)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/09/2023	11/07/2025	34,454		106.5309	112,480			5,725		166,085			(42,238)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	12/14/2023	12/12/2025	48,767		108.57129999999999	146,280			14,487		141,907			(54,930)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/22/2023	11/21/2025	48,997		107.521	156,350			10,953		188,173			(58,631)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	08/31/2023	08/28/2026	53,127		107.0754	182,970			55,512		240,522			(45,784)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	08/10/2023	08/10/2026	57,089		107.70480000000001	172,630			49,390		231,001			(43,079)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	06/29/2023	06/29/2026	38,044		107.6622	130,380			32,297		152,766			(32,535)				0/0

SCHEDULE DB - PART A - SECTION 1

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

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LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	11/02/2023	11/02/2026	33,639		107.98318	99,720			36,187		133,713			(24,884)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	12/01/2022	12/01/2025	28,940		106.26304	109,120			6,084		146,367			(27,230)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	11/25/2022	11/25/2025	45,876		107.23724	146,510			7,366		188,701			(36,561)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	01/27/2023	01/27/2026	27,057		107.0728	93,670			10,103		116,192			(23,375)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	11/22/2023	11/20/2026	53,619		107.521	196,040			74,502		231,062			(49,010)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	10/20/2022	10/20/2025	55,988		105.27460000000001	187,030			3,248		341,559			(46,672)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	04/06/2023	04/02/2026	66,065		106.71771	250,630			42,078		307,764			(62,772)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	03/30/2023	03/30/2026	64,013		107.79	220,110			36,216		241,522			(54,927)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	06/15/2023	06/15/2026	57,589		107.8753	190,340			44,714		220,985			(47,498)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	10/12/2023	10/09/2026	58,140		106.7466	190,340			65,075		279,907			(47,629)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	02/24/2023	02/24/2026	42,285		106.52642	139,050			18,557		202,995			(34,699)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	10/19/2023	10/19/2026	39,761		105.31310000000001	134,820			47,199		235,849			(33,643)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	07/13/2023	07/13/2026	38,193		107.5647	125,870			32,791		156,881			(31,410)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	12/15/2022	12/15/2025	42,273		106.34354999999999	145,350			9,965		210,039			(36,271)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	11/10/2022	11/10/2025	33,873		106.38630000000001	112,320			4,107		168,009			(28,029)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	02/09/2023	02/09/2026	44,655		107.8125	146,400			17,531		163,934			(36,533)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	12/22/2022	12/22/2025	49,006		106.21611	163,280			12,239		249,322			(40,745)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	05/18/2023	05/15/2026	69,088		17.154240000000001	230,140			47,673		290,784			(57,588)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	07/27/2023	07/27/2026	55,887		107.4674	185,400			50,671		234,640			(46,265)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	06/08/2023	06/05/2026	75,736		106.4153	272,970			61,800		375,864			(68,305)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	09/08/2023	09/08/2026	68,998		106.71380000000001	246,420			77,034		331,858			(61,492)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	08/03/2023	07/31/2026	66,523		106.4098	230,750			64,085		333,333			(57,740)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	05/11/2023	05/11/2026	61,361		107.96715	199,320			40,447		221,722			(49,739)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	05/08/2023	05/08/2026	105,244		107.26260000000001	367,250			73,517		447,117			(91,645)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	02/16/2023	02/13/2026	48,580		107.25409999999999	159,120			19,689		201,670			(39,816)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	01/06/2023	01/06/2026	57,057		106.80309	195,810			17,362		258,401			(48,863)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	11/30/2023	11/30/2026	27,732		108.28818	93,300			36,245		105,865			(23,282)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	08/17/2023	08/17/2026	23,494		106.0908	81,000			23,693		123,978			(20,213)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	04/13/2023	04/13/2026	40,907		107.66759999999999	139,480			24,734		159,228			(34,806)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	10/13/2022	10/10/2025	38,977		105.08481	129,970			1,072		245,852			(32,522)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	07/07/2023	07/07/2026	50,219		107.53	168,480			42,967		207,141			(42,043)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	08/24/2023	08/24/2026	43,168		106.6666	141,680			42,349		208,567			(35,355)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	01/12/2023	01/09/2026	56,967		106.2234	215,940			19,793		289,009			(54,034)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	02/02/2023	02/02/2026	26,894		107.7222	94,250			10,683		100,466			(23,519)				0/0

SCHEDULE DB - PART A - SECTION 1

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LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	09/21/2023	09/18/2026	48,813		106.21040000000001	167,440			54,023		254,035			(41,898)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	12/21/2023	12/21/2026	58,054		108.303	206,010			83,986		222,828			(51,408)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	05/25/2023	05/22/2026	45,100		106.00427999999999	160,320			34,239		238,985			(40,117)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	10/05/2023	10/05/2026	55,818		105.9114	178,770			60,298		304,154			(44,611)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	06/02/2023	06/02/2026	48,395		107.8798	157,040			35,025		184,509			(39,188)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	11/09/2023	11/09/2026	38,179		105.8865	152,520			56,324		209,562			(38,060)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	09/28/2023	09/28/2026	51,843		106.8326	155,650			51,504		245,730			(38,841)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	12/29/2023	12/29/2026	46,879		108.77	162,690			67,515		166,515			(40,598)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	10/27/2022	10/27/2025	46,213		106.03	154,350			3,668		246,567			(38,517)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	11/04/2022	11/04/2025	35,058		104.8531	122,840			3,818		222,133			(30,654)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	03/23/2023	03/23/2026	53,147		107.4645	177,840			28,123		213,826			(44,379)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	04/27/2023	04/27/2026	50,167		107.3171	179,820			34,189		210,231			(44,873)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	09/14/2023	09/14/2026	58,605		107.5	196,560			62,525		248,466			(49,050)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	04/20/2023	04/20/2026	48,390		107.46	165,880			30,477		196,807			(41,394)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	11/17/2022	11/17/2025	37,626		105.56583000000001	138,000			5,929		216,879			(34,437)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	01/20/2023	01/20/2026	66,399		106.39534999999999	242,110			24,565		326,044			(60,417)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	06/23/2023	06/23/2026	69,813		107.21510000000001	242,250			58,680		303,246			(60,452)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	12/07/2023	12/07/2026	38,785		108.18170000000001	134,820			53,238		151,078			(33,643)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	11/16/2023	11/16/2026	40,722		107.7259	143,440			53,888		169,627			(35,794)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	07/20/2023	07/17/2026	47,623		107.19710000000001	158,100			41,880		208,924			(39,561)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	12/30/2022	12/30/2025	34,972		106.1174	112,480			9,253		181,094			(28,069)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	10/26/2023	10/26/2026	39,238		104.5945	125,460			44,725		255,904			(31,308)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	12/08/2022	12/08/2025	45,782		106.7089	161,700			10,051		211,470			(40,351)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	12/14/2023	12/14/2026	54,288		108.46259999999999	192,930			77,419		202,418			(48,144)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	10/06/2022	10/06/2025	45,459		105.59	152,160			695		264,107			(37,970)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	01/27/2023	01/27/2027	28,923		107.2872	108,500			35,919		131,433			(20,302)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	09/15/2022	09/15/2026	20,681		106.63284	76,120			18,208		101,496			(14,243)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	12/15/2022	12/15/2026	46,031		106.45	173,460			52,311		234,358			(32,457)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	05/19/2022	05/19/2026	19,312		108.54134999999999	77,910			12,282		62,733			(14,578)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	10/05/2023	10/05/2027	64,333		105.7	231,880			116,655		372,437			(43,388)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	01/20/2023	01/20/2027	75,750		106.28842	307,800			100,420		396,637			(57,594)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	11/16/2023	11/16/2027	45,349		107.7259	174,930			93,040		205,818			(32,732)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	08/17/2023	08/17/2027	31,952		106.3036	118,320			55,551		171,284			(22,139)				0/0

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LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	02/24/2023	02/24/2027	41,346		106.73926	146,960			51,471		204,413			(27,498)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	11/02/2023	11/02/2027	38,311		107.98318	127,100			66,381		167,747			(23,782)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	11/10/2022	11/10/2026	38,577		106.38630000000001	141,450			39,265		197,142			(26,467)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	12/16/2021	12/16/2025	4,404		111.48650000000001	23,800			1,240		4,209			(4,453)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	02/02/2023	02/02/2027	33,386		107.7222	129,960			43,558		142,351			(24,317)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	04/27/2023	04/27/2027	61,316		107.5324	237,600			93,314		274,424			(44,458)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	09/09/2022	09/09/2026	15,959		107.1591	56,950			13,389		71,486			(10,656)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	07/21/2022	07/21/2026	34,502		107.1328	135,790			27,270		153,206			(25,408)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	02/16/2023	02/16/2027	56,054		106.6118	218,400			75,295		281,732			(40,866)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	01/13/2022	01/13/2026	7,895		114.78793	32,220			2,297		1,565			(6,029)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	12/29/2023	12/29/2027	55,152		108.87877	210,000			117,882		216,665			(39,294)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	12/07/2023	12/07/2027	41,555		108.29	157,500			86,037		176,027			(29,471)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	12/09/2021	12/09/2025	7,928		113.52	35,190			1,664		2,095			(6,585)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	07/07/2023	07/07/2027	59,518		107.53	220,160			97,178		270,475			(41,195)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	12/21/2023	12/21/2027	63,583		108.0859	254,610			141,528		277,297			(47,641)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	11/26/2021	11/26/2025	889		113.76783	3,440			132		147			(644)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	06/23/2022	06/23/2026	41,268		107.79834	135,960			24,695		151,862			(25,440)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	08/03/2023	08/03/2027	76,829		106.51649999999999	289,460			133,124		400,404			(54,162)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	08/18/2022	08/18/2026	45,514		107.4447	182,280			40,104		193,174			(34,107)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	01/06/2022	01/06/2026	9,681		111.9157	50,490			3,357		8,591			(9,447)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	06/06/2022	06/05/2026	21,183		108.4714	84,870			14,378		71,900			(15,891)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	05/18/2023	05/18/2027	80,291		117.13711999999999	301,860			122,896		377,120			(56,482)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	11/18/2021	11/18/2025	2,635		113.95384	11,610			382		289			(2,172)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	02/03/2022	02/03/2026	8,065		113.0508	29,880			2,560		5,062			(5,591)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	01/12/2023	01/12/2027	73,777		106.3304	303,360			97,308		383,631			(56,763)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	10/12/2023	10/12/2027	63,766		107.5998	209,440			106,371		292,360			(39,189)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	06/15/2023	06/15/2027	65,020		107.8753	238,700			101,762		280,377			(44,664)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	07/14/2022	07/14/2026	36,537		106.63330000000001	143,130			28,057		176,096			(26,782)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	06/30/2022	06/30/2026	17,814		105.70010000000001	76,380			14,239		99,281			(14,292)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	05/12/2022	05/12/2026	14,723		109.4307	54,240			8,290		39,786			(10,149)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	07/27/2023	07/27/2027	60,544		107.57470000001	220,350			100,283		274,555			(41,231)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	05/26/2022	05/26/2026	22,022		108.871	89,760			14,581		68,280			(16,795)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	11/12/2021	11/12/2025	877		113.4055	4,200			121		133			(786)				0/0

SCHEDULE DB - PART A - SECTION 1

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LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	12/01/2022	12/01/2026	28,940		106.90576	111,910			32,676		137,468			(20,940)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	07/13/2023	07/13/2027	46,577		107.5647	170,500			75,960		210,922			(31,903)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	03/31/2022	03/31/2026	15,278		111.0475	64,770			8,035		25,230			(12,119)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	09/01/2022	09/01/2026	43,221		106.3236	166,520			38,235		220,582			(31,158)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	05/11/2023	05/11/2027	76,237		107.85972	281,260			113,159		320,636			(52,628)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	12/22/2022	12/22/2026	57,488		106.21611	212,280			65,037		302,867			(39,721)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	04/07/2022	04/07/2026	26,136		110.7381	109,330			14,088		47,964			(20,457)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	08/24/2023	08/24/2027	38,476		106.6666	139,400			66,117		197,278			(26,084)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	08/12/2022	08/12/2026	51,948		107.58444	208,880			45,097		214,821			(39,084)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	07/28/2022	07/28/2026	41,798		107.2294	172,499			35,469		182,918			(32,277)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	06/29/2023	06/29/2027	42,683		107.77	159,620			69,581		187,381			(29,867)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	11/25/2022	11/25/2026	51,493		106.70319000000001	194,150			55,890		251,802			(36,328)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	05/25/2023	05/25/2027	45,100		106.00427999999999	176,640			72,763		248,826			(33,052)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	06/02/2023	06/02/2027	57,701		107.7724	211,420			88,249		251,681			(39,560)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	04/13/2023	04/13/2027	52,994		107.66759999999999	201,210			77,091		231,895			(37,649)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	08/25/2022	08/25/2026	23,319		107.1028	91,250			20,514		105,018			(17,074)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	11/30/2023	11/30/2027	34,202		108.07182	129,870			70,320		148,841			(24,301)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	01/28/2022	01/28/2026	20,680		112.10980000000001	80,960			6,603		19,009			(15,149)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	09/14/2023	09/14/2027	67,907		106.96250000000001	265,720			129,855		336,350			(49,720)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	04/14/2022	04/14/2026	12,678		110.54040000000001	51,100			6,830		24,910			(9,562)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	06/16/2022	06/16/2026	53,758		106.6662	190,380			33,666		256,304			(35,623)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	06/08/2023	06/08/2027	83,216		106.09439999999999	340,870			143,684		454,562			(63,782)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	02/09/2023	02/09/2027	51,168		107.49	193,600			65,816		226,319			(36,225)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	09/21/2023	09/21/2027	55,383		106.3169	205,910			101,614		297,498			(38,529)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	10/20/2022	10/20/2026	64,528		104.64230000000001	252,960			66,578		418,254			(47,332)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	04/20/2023	04/20/2027	56,765		107.13762	223,260			86,611		268,142			(41,775)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	09/28/2023	09/28/2027	57,498		106.09	208,010			103,649		317,667			(38,922)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	03/23/2023	03/23/2027	61,538		107.5718	227,040			83,720		271,686			(42,482)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	11/09/2023	11/09/2027	41,903		105.8865	180,000			94,873		237,936			(33,681)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	12/14/2023	12/14/2027	62,569		108.57129999999999	242,080			133,401		255,813			(45,297)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	12/23/2021	12/23/2025	13,169		114.24169999999999	56,850			3,234		2,679			(10,637)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	06/23/2023	06/23/2027	77,260		107.10769999999999	299,630			129,381		370,692			(56,065)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	11/17/2022	11/17/2026	43,270		105.88476	168,360			47,542		237,771			(31,503)				0/0

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LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	05/06/2022	04/30/2026	35,839		109.0376	139,230			20,219		104,926			(26,160)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	04/06/2023	04/06/2027	69,787		106.93265	285,000			107,827		338,278			(53,328)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	10/13/2022	10/13/2026	44,681		105.19	162,150			41,899		269,400			(30,341)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	11/22/2023	11/22/2027	61,940		107.521	247,230			132,511		288,824			(46,260)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	12/30/2022	12/30/2026	40,643		106.0116	147,060			45,862		220,515			(27,517)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	03/30/2023	03/30/2027	68,652		107.4666	270,840			101,171		308,234			(50,678)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	07/08/2022	07/08/2026	26,225		106.5565	103,880			19,936		127,848			(19,437)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	09/22/2022	09/18/2026	62,411		105.75	231,000			55,885		347,494			(43,342)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	10/19/2023	10/19/2027	44,495		105.2075	165,910			85,059		272,812			(31,044)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	06/09/2022	06/09/2026	12,019		108.0518	47,840			8,230		44,459			(8,952)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	09/08/2023	09/08/2027	84,848		106.71380000000001	331,240			160,512		433,304			(61,980)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	12/08/2022	12/08/2026	56,993		106.7089	222,650			66,078		279,136			(41,661)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	02/10/2022	02/10/2026	3,573		108.246	21,640			1,958		11,860			(4,049)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	08/10/2023	08/10/2027	59,897		107.598	205,440			95,468		271,513			(38,441)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	08/04/2022	07/31/2026	38,009		107.54640000000001	155,390			32,360		157,592			(29,156)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	08/04/2022	06/24/2026	8,343		106.35980000000001	38,160			7,158		41,904			(7,347)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	09/29/2022	09/29/2026	36,105		106.092	121,220			30,160		191,498			(22,682)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	11/04/2022	11/04/2026	38,848		104.8531	148,420			40,589		240,056			(27,772)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	10/26/2023	10/26/2027	44,980		104.699	155,570			80,504		291,918			(29,109)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	10/06/2022	10/06/2026	53,035		105.6956	193,760			49,137		298,059			(36,255)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	05/08/2023	05/07/2027	110,832		107.37	424,830			169,874		508,573			(79,546)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	01/06/2023	01/06/2027	56,122		106.80309	213,000			67,448		272,584			(39,855)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	03/24/2022	03/24/2026	9,026		111.34399999999999	35,300			4,210		13,372			(6,605)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	07/20/2023	07/20/2027	53,226		107.19710000000001	196,080			88,296		253,527			(36,689)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	10/27/2022	10/27/2026	54,702		105.92400000000001	204,160			54,713		298,249			(38,201)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	08/31/2023	08/31/2027	62,448		106.96810000000001	239,860			114,916		308,460			(44,881)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	04/28/2022	04/28/2026	28,287		109.59	113,460			16,253		72,540			(21,230)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	01/20/2022	01/20/2026	9,734		112.89700000000001	42,900			3,264		5,957			(8,027)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	04/21/2022	04/21/2026	19,020		110.41	76,860			10,641		39,168			(14,382)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	11/02/2023	11/02/2028	94,375		107.87616	340,370			210,377		442,137			(50,916)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	07/20/2023	07/20/2028	111,121		107.19710000000001	440,300			246,809		555,430			(65,864)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	09/09/2022	09/09/2027	18,776		106.8396	74,800			29,034		94,390			(11,195)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	10/19/2023	10/19/2028	103,190		105.4187	398,940			243,517		626,799			(59,677)				0/0

SCHEDULE DB - PART A - SECTION 1

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LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	06/30/2022	06/30/2027	16,876		105.70010000000001	77,040			26,905		97,012			(11,531)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	12/09/2021	12/09/2026	8,809		113.52	42,700			10,160		11,956			(6,391)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	12/23/2021	12/23/2026	14,047		114.24169999999999	66,400			16,309		16,441			(9,938)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	07/21/2022	07/21/2027	37,300		107.1328	158,000			56,998		179,209			(23,648)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	01/20/2022	01/20/2027	11,503		112.89700000000001	55,250			14,418		18,984			(8,269)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	06/15/2023	06/15/2028	117,035		107.7677	467,460			253,069		545,723			(69,927)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	10/13/2022	10/13/2027	50,385		105.19	195,040			79,342		309,460			(29,192)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	03/30/2023	03/30/2028	89,990		107.68219999999999	372,480			185,934		419,442			(55,719)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	09/29/2022	09/29/2027	40,855		106.1973	146,630			58,523		222,844			(21,946)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	11/17/2022	11/17/2027	53,617		105.67214	227,430			96,882		312,253			(34,040)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	08/04/2022	07/30/2027	50,987		107.22280000000001	232,100			85,108		242,450			(34,834)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	12/02/2021	12/02/2026	889		114.35148	3,600			843		977			(539)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	08/18/2022	08/18/2027	49,229		107.5523	210,410			79,134		224,859			(31,492)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	12/14/2023	12/14/2028	110,416		108.57129999999999	457,200			293,109		480,916			(68,392)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	04/20/2023	04/20/2028	78,169		107.46	320,040			163,440		375,162			(47,874)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	01/27/2023	01/27/2028	51,316		107.0728	211,750			98,445		255,197			(31,693)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	05/19/2022	05/19/2027	18,393		108.54134999999999	80,200			26,162		70,561			(12,004)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	06/06/2022	06/04/2027	23,945		107.49420000000001	113,100			37,928		108,624			(16,946)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	01/06/2022	01/06/2027	11,442		112.14294	62,790			15,904		21,792			(9,398)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	01/13/2022	01/13/2027	7,895		114.90192	35,100			9,025		8,175			(5,253)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	08/31/2023	08/31/2028	101,594		107.29	403,300			235,350		504,698			(60,329)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	11/22/2023	11/22/2028	127,577		107.6292	534,060			335,946		615,482			(79,890)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	06/08/2023	06/08/2028	101,917		106.09439999999999	443,630			238,466		573,455			(66,362)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	03/24/2022	03/24/2027	9,929		108.5742	54,120			15,993		37,723			(8,100)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	09/14/2023	09/14/2028	95,814		107.6075	374,920			221,665		460,089			(56,084)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	06/23/2023	06/23/2028	147,073		107.43	592,500			323,359		713,846			(88,632)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	11/25/2022	11/24/2027	55,238		106.91681	218,890			94,136		277,755			(32,779)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	10/20/2022	10/20/2027	70,222		105.27460000000001	274,540			112,736		427,301			(41,091)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	05/26/2022	05/26/2027	24,775		108.871	109,080			36,001		91,896			(16,326)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	11/10/2022	11/10/2027	41,400		106.4926	161,480			68,169		218,820			(24,169)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	01/12/2023	01/12/2028	89,653		106.3304	394,560			180,191		485,917			(59,054)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	12/08/2022	12/08/2027	63,534		106.28079	277,440			121,380		345,292			(41,525)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	06/02/2023	06/02/2028	75,384		107.8798	294,840			157,517		346,299			(44,105)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	01/06/2023	01/06/2028	72,023		106.80309	294,140			133,363		369,018			(44,024)				0/0

SCHEDULE DB - PART A - SECTION 1

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LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	08/12/2022	08/12/2027	57,514		107.6922	246,760			91,994		257,536			(36,933)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	03/23/2023	03/23/2028	78,322		107.14279999999999	324,240			160,610		388,867			(48,503)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	10/06/2022	10/06/2027	58,718		105.59	232,500			93,688		344,338			(34,799)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	04/14/2022	04/14/2027	13,583		110.540400000001	59,250			18,191		37,794			(8,868)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	08/10/2023	08/10/2028	120,730		107.4911	452,790			259,021		585,094			(67,732)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	11/26/2021	11/25/2026	889		113.20518	4,000			922		1,271			(599)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	01/20/2023	01/20/2028	91,649		106.39534999999999	393,960			181,645		493,354			(58,964)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	01/28/2022	01/28/2027	23,377		112.109800000001	100,620			26,700		45,835			(15,060)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	02/10/2022	02/10/2027	7,147		109.58929999999999	40,640			11,074		22,619			(6,083)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	12/15/2022	12/15/2027	57,304		106.34354999999999	234,850			103,648		309,344			(35,150)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	09/21/2023	09/21/2028	108,890		106.4235	425,720			253,333		595,386			(63,683)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	09/08/2023	09/08/2028	113,753		106.71380000001	470,920			276,875		602,367			(70,444)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	11/30/2023	11/30/2028	80,422		108.07182	326,250			206,655		369,802			(48,803)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	11/18/2021	11/18/2026	2,635		113.95384	12,690			2,873		3,115			(1,899)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	05/08/2023	05/08/2028	151,811		107.37	625,920			325,821		737,971			(93,631)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	11/12/2021	11/12/2026	877		113.4055	4,550			1,015		1,172			(681)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	06/16/2022	06/16/2027	62,247		106.24209999999999	248,820			84,986		334,002			(37,241)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	05/25/2023	05/25/2028	88,321		106.43	355,320			188,271		478,541			(53,152)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	06/29/2023	06/29/2028	55,674		107.1234	237,600			130,452		280,007			(35,542)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	12/22/2022	12/22/2027	71,624		106.32222	281,960			125,522		387,857			(42,201)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	11/04/2022	11/04/2027	52,113		105.27462	202,950			85,008		311,625			(30,376)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	05/12/2022	05/12/2027	20,245		109.322	82,060			26,454		69,709			(12,282)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	07/14/2022	07/14/2027	39,348		106.63330000001	166,320			59,361		201,528			(24,893)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	09/01/2022	09/01/2027	46,979		106.5364	191,000			73,300		245,077			(28,587)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	02/09/2023	02/09/2028	61,401		107.49	249,480			117,764		290,851			(37,340)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	12/16/2021	12/16/2026	6,166		111.6	35,350			8,547		12,861			(5,291)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	12/30/2022	12/30/2027	51,040		106.0116	198,720			89,337		286,716			(29,743)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	04/06/2023	04/06/2028	117,242		106.61024	527,940			265,561		619,976			(78,974)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	08/24/2023	08/24/2028	72,260		105.4944	312,620			181,234		434,801			(46,765)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	12/21/2023	12/21/2028	154,810		108.1944	656,880			423,643		703,906			(98,262)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	02/03/2022	02/03/2027	8,961		113.16240000001	36,400			9,779		14,208			(5,448)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	08/03/2023	08/03/2028	136,794		106.6223	544,580			309,441		729,508			(81,463)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	07/13/2023	07/13/2028	70,796		107.7794	273,600			152,316		330,867			(40,928)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	04/27/2023	04/27/2028	104,980		107.5324	437,310			225,005		500,007			(65,417)				0/0

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LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	09/28/2023	09/28/2028	94,260		107.25700000000001	324,000			194,045		471,260			(48,467)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	02/24/2023	02/24/2028	72,355		106.42	285,670			137,197		389,580			(42,757)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	09/22/2022	09/22/2027	69,976		105.6443	281,200			111,154		407,402			(42,088)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	12/07/2023	12/07/2028	100,656		108.29	407,660			259,786		452,085			(60,981)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	07/28/2022	07/28/2027	47,371		107.2294	210,798			76,854		224,985			(31,550)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	04/13/2023	04/13/2028	66,939		107.77509999999999	271,440			137,579		309,160			(40,604)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	05/11/2023	05/11/2028	99,479		107.85972	398,040			207,853		449,587			(59,542)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	04/28/2022	04/28/2027	32,850		109.4804	143,640			45,203		109,688			(21,499)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	07/08/2022	07/08/2027	31,844		106.5565	135,660			47,972		164,583			(20,304)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	05/18/2023	05/18/2028	115,769		17.12	473,680			249,169		580,592			(70,857)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	10/12/2023	10/12/2028	120,968		106.4267	478,590			290,301		662,044			(71,592)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	11/16/2023	11/16/2028	101,805		107.94199999999999	409,200			256,058		474,196			(61,212)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	08/25/2022	08/25/2027	27,050		106.8884	116,290			44,183		134,864			(17,405)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	02/16/2023	02/16/2028	66,330		106.7189	273,350			130,081		344,745			(40,913)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	10/05/2023	10/05/2028	183,538		105.5943	710,040			427,969		1,094,769			(106,214)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	06/23/2022	06/23/2027	45,958		107.79834	166,110			57,374		192,025			(24,862)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	12/01/2022	12/01/2027	42,942		107.01288	176,180			76,403		213,592			(26,369)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	12/29/2023	12/29/2028	124,092		108.87877	507,600			329,592		521,858			(75,931)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	10/27/2022	10/27/2027	55,645		105.81789999999999	224,200			92,925		318,204			(33,556)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	05/06/2022	05/06/2027	39,515		109.0376	165,980			52,961		141,886			(24,842)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	07/27/2023	07/27/2028	115,499		107.03789999999999	474,920			268,037		588,088			(71,043)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	03/31/2022	03/31/2027	17,076		110.9362	79,230			23,717		43,959			(11,858)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	10/26/2023	10/26/2028	77,519		104.699	285,120			175,134		505,729			(42,651)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	07/07/2023	07/07/2028	106,947		107.4225	426,650			236,119		520,372			(63,822)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	02/02/2023	02/02/2028	51,006		107.6143	215,600			100,944		237,725			(32,269)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	08/17/2023	08/17/2028	74,241		106.1972	295,460			170,153		414,911			(44,198)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	04/07/2022	04/07/2027	27,938		110.7381	126,480			38,346		74,810			(18,930)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	09/15/2022	09/15/2027	20,681		106.10074	86,240			33,758		114,523			(12,908)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	04/21/2022	04/21/2027	20,831		110.63079999999999	89,240			27,741		57,299			(13,357)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	11/09/2023	11/09/2028	100,568		106.10129999999999	443,880			276,057		570,231			(66,400)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	06/09/2022	06/09/2027	12,944		110.1069	45,640			15,414		39,832			(6,831)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/01/2024	01/30/2026	351		285.01	3,080			514		1,277			(1,160)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	02/01/2024	02/01/2027	2,456		283.87	27,090			12,106		18,796			(6,773)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/01/2024	01/30/2026	2,456		283.87	22,820			3,809		10,295			(8,593)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	02/01/2024	02/01/2028	2,807		283.87	34,720			20,327		27,546			(6,506)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	01/25/2024	01/25/2028	354		282.58	4,130			2,398		3,668			(774)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/25/2024	01/23/2026	708		283.14515999999998	5,960			937		3,156			(2,244)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	01/25/2024	01/25/2027	354		282.58	3,680			1,621		2,909			(920)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	01/25/2024	01/25/2029	354		282.58	4,450			2,959		4,232			(666)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	02/01/2024	02/01/2029	3,158		283.87	42,030			28,105		36,064			(6,294)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/25/2024	01/23/2026	354		282.58	3,070			483		1,687			(1,156)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/24/2025	09/24/2026	2,460		979.19821999999999		49,920		49,097		54,869			(823)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2025	04/30/2026	1,817		927.79962		39,440		22,862		93,324			(16,578)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2025	04/23/2026	1,943		925.44		33,840		18,965		104,043			(14,875)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/28/2024	02/27/2026	420		950.11599999999999	11,876			2,431		14,009			(4,454)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/22/2024	02/20/2026	524		948.18258000000003	14,080			2,758		15,254			(5,302)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2025	04/30/2027	1,603		920.32489999999996		54,150		42,785		96,945			(11,365)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/17/2024	04/17/2026	1,707		939.03809999999999	45,760			12,446		74,753			(17,160)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/24/2025	09/24/2027	1,128		977.24177999999995		32,230		31,965		34,910			(265)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/17/2024	04/17/2026	534		942.79049999999995	13,460			3,661		21,759			(5,048)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/18/2024	01/16/2026	745		940.82988999999998	19,824			2,926		29,922			(7,465)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/22/2024	02/20/2026	210		945.34370999999999	5,888			1,153		6,552			(2,217)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/13/2024	03/13/2026	1,672		957.84	46,416			10,393		48,242			(17,406)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2025	04/23/2027	1,403		940.24703999999997		28,210		22,019		65,711			(6,192)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	03/13/2024	03/12/2027	523		958.79783999999995	17,375			8,385		18,867			(4,344)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	02/22/2024	02/22/2027	524		945.34370999999999	17,790			8,292		20,238			(4,448)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	04/17/2024	04/16/2027	640		936.22379999999998	20,982			10,798		32,435			(5,246)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	02/28/2024	02/26/2027	105		923.45939999999996	4,835			2,271		6,139			(1,209)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	02/16/2022	02/13/2026	202		975.78769999999997	10,160			942		3,177			(1,905)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	04/17/2024	04/17/2028	960		941.85239999999999	33,903			21,587		49,485			(6,344)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	01/18/2024	01/18/2028	745		938.95011	27,202			15,664		38,382			(5,097)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	02/23/2022	02/23/2026	1,228		977.26	54,000			5,367		18,583			(10,104)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	03/02/2022	03/02/2026	1,115		992.87170000000003	46,970			4,893		9,567			(8,789)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	02/22/2024	02/22/2028	629		946.29	23,778			14,264		27,535			(4,455)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	03/16/2022	03/16/2026	717		964.66344000000004	35,350			4,022		16,774			(6,615)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	01/18/2024	01/18/2029	3,511		938.95011	137,148			90,655		194,774			(20,538)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	02/16/2022	02/16/2027	101		966.88990000000001	5,880			1,622		3,074			(880)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	03/13/2024	03/13/2029	4,286		957.84	142,475			98,342		201,454			(21,324)				0/0

SCHEDULE DB - PART A - SECTION 1

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BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	02/23/2022	02/23/2027	1,535		986.05529999999999	68,250			19,083		33,032			(10,215)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	02/28/2024	02/28/2029	3,256		947.25990000000002	136,307			93,062		167,776			(20,390)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	04/17/2024	04/17/2029	4,695		937.16189999999995	151,272			107,317		271,367			(22,641)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2025	04/30/2030	5,986		932.47131999999999	233,520			213,943		371,071			(19,577)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2025	04/23/2030	3,238		921.73824000000002	123,300			112,490		219,147			(10,810)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	03/02/2022	03/02/2027	1,216		992.87170000000003	56,400			15,986		23,077			(8,441)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	02/22/2024	02/22/2029	3,880		947.23629000000005	158,619			107,892		185,616			(23,754)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	03/16/2022	03/16/2027	717		960.75792000000001	39,550			11,514		24,620			(5,919)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/24/2025	09/24/2030	4,613		979.19821999999999	178,200			177,614		204,007			(586)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2026	99		42150	109,578			74,357		144,301			(35,222)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2025	08/21/2026	3,576		257.46863999999999	15,840			14,099		29,190			(1,741)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2025	06/18/2026	15,345		252.44363999999999	73,720			53,242		167,860			(20,478)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2025	09/25/2026	8,535		261.12101000000001	47,300			46,650		56,398			(650)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2025	04/24/2026	11,259		256.38907999999998	41,720			23,496		83,756			(18,224)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2025	05/08/2026	10,486		253.66308000000001	45,760			27,531		98,554			(18,229)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2025	09/04/2026	9,783		261.51006000000001	39,000			36,515		54,419			(2,485)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/24/2025	07/24/2026	11,861		258.49446	53,700			43,668		86,577			(10,032)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2025	05/22/2026	12,145		253.19550000000001	50,700			32,454		120,032			(18,246)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2025	05/01/2026	11,307		253.58336	48,440			28,212		105,978			(20,228)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2025	04/17/2026	12,104		254.0975	50,400			27,643		107,444			(22,757)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/31/2025	07/31/2026	15,192		257.63389999999998	57,760			48,080		119,270			(9,680)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2025	08/14/2026	7,499		262.65708000000001	25,270			22,190		41,684			(3,080)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/18/2025	09/18/2026	13,166		264.95424000000003	56,440			54,579		64,174			(1,861)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2025	05/29/2026	7,676		254.45056	30,020			19,958		69,854			(10,062)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2025	09/11/2026	6,203		261.20627999999999	31,840			30,178		36,628			(1,662)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/10/2025	07/10/2026	5,586		256.65535999999997	24,080			18,655		45,742			(5,425)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2026	14,024		255.56992	60,270			42,057		119,843			(18,213)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2025	07/02/2026	5,179		256.03019999999998	24,310			18,299		43,932			(6,011)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2025	06/26/2026	8,808		253.51655	45,320			33,367		88,373			(11,953)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2026	10,062		254.91996	41,300			28,025		89,321			(13,275)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2025	07/17/2026	13,548		256.98304000000002	58,480			46,431		109,395			(12,049)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/07/2025	08/07/2026	9,528		256.43419999999998	46,800			39,857		82,112			(6,943)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2025	08/28/2026	8,248		262.75752	30,660			27,880		46,028			(2,780)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/15/2026	10,944		252.87774999999999	45,630			28,331		109,739			(17,299)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	02/23/2024	02/23/2027	5,149		255.2371	60,060			28,050		57,624			(15,015)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/07/2025	08/07/2028	6,352		259.96080000000001	62,240			59,171		82,982			(3,069)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	01/19/2024	01/19/2027	4,392		252.97470000000001	51,700			22,489		53,776			(12,925)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2028	4,025		252.68382	44,890			40,094		66,259			(4,796)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	04/04/2024	04/02/2027	4,334		255.60534999999999	55,660			28,009		53,133			(13,953)				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	N/A	Equity/Index	MS-	03/09/2023	03/09/2026	10,058		252.52680000000 001	109,000			15,842		95,619			(27,200)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	01/11/2024	01/11/2027	3,986		253.10765000000 001	47,600			20,375		48,210			(11,911)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2028	10,017		252.82454000000 001		116,450		104,752		164,656			(11,698)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2025	06/20/2028	8,884		250.95576		103,400		93,940		158,192			(9,460)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2025	08/21/2028	1,987		259.23039999999 997		19,850		19,125		26,898			(725)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2025	09/11/2028	3,489		264.03152		36,630		35,994		38,182			(636)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	03/16/2023	03/16/2026	2,004		255.52896000000 001	20,750			3,149		14,953			(5,178)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	03/28/2024	03/25/2027	5,478		256.99275999999 998	67,620			33,592		57,092			(16,983)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/18/2025	09/18/2028	6,196		264.95424000000 003		66,400		65,672		68,664			(728)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	04/25/2024	04/23/2027	5,954		254.88320999999 999	68,550			35,817		71,730			(17,185)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	03/14/2024	03/12/2027	3,159		254.25749999999 999	40,240			19,473		38,686			(10,088)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/15/2028	5,675		250.90406999999 999		62,580		54,693		98,533			(7,887)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2025	05/22/2028	8,906		250.7253		100,320		88,318		156,106			(12,002)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/10/2025	07/10/2028	8,379		254.65024		95,130		88,006		130,813			(7,124)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2025	05/01/2028	10,903		250.61168000000 001		128,250		110,447		190,100			(17,803)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	01/05/2024	01/05/2027	5,628		251.50647000000 001	65,380			27,601		73,603			(16,345)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2025	08/15/2028	5,131		260.37531000000 001		53,170		51,030		66,776			(2,140)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	02/08/2024	02/08/2027	2,776		253.91505000000 001	33,810			15,326		32,886			(8,453)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	01/25/2024	01/25/2027	398		252.8279	4,890			2,154		4,933			(1,223)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	03/07/2024	03/05/2027	5,905		254.2047	73,500			35,096		66,421			(18,426)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/24/2025	07/24/2028	3,954		257.22980999999 999		44,800		42,018		56,675			(2,782)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2025	08/28/2028	2,749		261.48446999999 999		28,700		27,835		34,370			(865)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2025	04/24/2028	8,847		255.64304000000 001		88,880		75,974		127,937			(12,906)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2025	09/05/2028	7,826		260.74763999999 999		83,200		81,449		95,649			(1,751)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	03/21/2024	03/19/2027	5,095		255.69479000000 001	64,740			31,746		56,168			(16,230)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	02/15/2024	02/12/2027	397		254.2473	4,670			2,142		4,646			(1,172)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2025	06/26/2028	7,607		254.01608999999 999		85,500		78,004		120,668			(7,496)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/31/2025	07/31/2028	5,597		257.38377000000 003		55,860		52,748		80,102			(3,112)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2025	09/25/2028	10,087		263.95648		109,460		108,960		116,679			(500)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2025	05/08/2028	9,276		252.17532		103,500		89,795		153,511			(13,705)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2025	07/17/2028	12,751		255.97919999999 999		139,520		129,964		190,534			(9,556)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2025	04/17/2028	9,279		251.3706		106,260		90,399		156,709			(15,861)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2025	05/30/2028	4,444		252.22288		48,400		43,042		74,155			(5,358)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	02/29/2024	02/26/2027	2,378		250.3014	33,000			15,545		34,126			(8,273)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	02/01/2024	02/01/2027	1,973		256.6739	23,000			10,278		20,032			(5,750)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	03/02/2023	03/02/2026	6,422		251.13311999999 999	75,360			10,470		67,506			(18,806)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2025	05/08/2026	1,790		280.09778		11,400		6,859		16,791			(4,541)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2025	04/17/2026	2,159		276.93835000000 001		15,840		8,688		25,242			(7,152)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2026	3,569		280.2		24,070		16,333		34,216			(7,737)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2025	07/17/2026	3,239		277.83		21,690		17,221		37,306			(4,469)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2025	07/02/2026	2,505		278.08260000000 001		18,480		13,911		28,121			(4,569)				0/0

SCHEDULE DB - PART A - SECTION 1

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

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MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/24/2025	07/24/2026	6,106		277.87313999999998		42,500		34,560		70,499			(7,940)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/18/2025	09/18/2026	2,799		286.07578999999998		18,960		18,335		20,432			(625)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2025	09/11/2026	4,900		284.58708000000001		36,400		34,500		39,077			(1,900)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/10/2025	07/10/2026	5,740		278.77		38,560		29,873		62,157			(8,687)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2025	08/14/2026	3,576		279.32040000001		24,500		21,514		38,398			(2,986)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2025	09/25/2026	6,304		285.26445000001		44,280		43,672		48,919			(608)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2025	05/22/2026	3,958		277.11615		27,940		17,885		45,744			(10,055)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/31/2025	07/31/2026	721		278.03496000001		4,640		3,862		8,285			(778)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/15/2026	1,802		277.71064000001		11,350		7,047		19,231			(4,303)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2025	05/29/2026	4,668		278.48		31,200		20,742		49,738			(10,458)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2025	08/28/2026	3,204		280.89999999998		21,690		19,724		31,756			(1,966)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2025	08/21/2026	719		280.74416000002		4,060		3,614		7,150			(446)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2025	06/18/2026	2,503		279.64999999998		16,800		12,133		25,202			(4,667)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2025	05/01/2026	1,797		278.56828999999		11,850		6,902		18,577			(4,948)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/07/2025	08/07/2026	2,142		279.49988000002		15,000		12,775		22,706			(2,225)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2025	04/24/2026	1,794		278.72000000003		12,050		6,786		18,236			(5,264)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2025	09/04/2026	3,874		283.65606000002		27,060		25,336		32,584			(1,724)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2026	3,572		279.95999999998		24,070		16,796		35,041			(7,274)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2025	05/21/2027	360		273.78075000001		4,190		3,436		5,847			(754)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/04/2027	6,781		283.00200000001		58,463		49,067		74,329			(9,396)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2025	09/10/2027	13,299		287.44438000002		123,880		120,647		126,283			(3,233)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/05/2024	01/05/2026	5,873		271.6327	58,080			7,669		88,340			(21,810)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2025	08/20/2027	3,594		286.03071999999997		24,200		22,870		35,956			(1,330)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/28/2024	03/27/2026	6,822		285.26774999999998	47,500			11,613		38,900			(17,911)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/18/2025	09/17/2027	8,048		296.07844		49,910		49,087		50,446			(823)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2025	05/28/2027	3,950		278.48		38,390		31,983		52,897			(6,407)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/08/2024	02/06/2026	8,802		276.77019999999999	68,880			12,161		94,586			(25,937)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/11/2024	04/10/2026	3,270		281.15123999999997	24,602			6,481		29,538			(9,264)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2025	08/13/2027	8,582		286.31040000002		61,440		57,711		84,179			(3,729)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2025	07/02/2027	8,587		286.18752000001		61,440		53,855		82,550			(7,585)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2025	06/25/2027	6,454		290.05599999998		36,900		32,034		50,938			(4,866)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/23/2024	02/23/2026	10,203		280.74189999999	71,960			14,352		82,397			(27,022)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/11/2027	6,072		293.11811999998		31,399		26,655		40,265			(4,744)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/07/2025	08/06/2027	13,211		285.38114000002		101,380		93,860		134,971			(7,520)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2025	07/16/2027	10,798		287.27622000002		66,600		59,739		99,478			(6,861)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/18/2024	04/17/2026	3,295		277.67750000001	24,300			6,636		34,194			(9,150)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/15/2024	02/13/2026	8,417		280.63799999998	56,120			10,464		67,758			(21,161)				0/0

SCHEDULE DB - PART A - SECTION 1

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MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/31/2025	07/30/2027	5,766		281.91968000000003		45,440		41,633		68,537			(3,807)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2025	09/03/2027	9,157		291.32243999999997		65,000		62,938		72,011			(2,062)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/24/2025	07/23/2027	7,542		283.44173999999998		58,170		52,737		83,460			(5,433)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/07/2024	03/06/2026	10,107		283.63565999999997	73,080			15,725		67,958			(27,518)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/19/2024	01/16/2026	8,829		275.35365999999999	70,800			10,464		103,725			(26,697)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2025	06/17/2027	8,225		282.72615000000002		69,690		60,064		92,080			(9,626)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/11/2024	01/09/2026	14,657		278.3682	107,600			14,862		134,644			(40,573)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/29/2024	02/27/2026	7,282		275.47395	66,800			13,729		88,067			(25,154)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2025	08/27/2027	6,052		287.07979999999998		44,710		42,683		57,950			(2,027)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/14/2024	03/13/2026	9,465		282.57065999999998	64,220			14,438		72,157			(24,182)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2025	05/07/2027	6,446		278.70148		64,620		51,749		84,612			(12,871)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/10/2025	07/09/2027	6,816		283.78786000000002		52,630		46,702		73,607			(5,928)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/21/2024	03/20/2026	13,689		283.33049999999997	95,000			22,276		83,782			(35,772)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/04/2024	04/02/2026	19,077		283.60500000002	137,800			34,831		126,334			(51,961)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/01/2024	01/30/2026	12,049		280.18950000001	85,800			14,320		97,260			(32,308)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/14/2027	7,929		281.03320000002		63,360		51,349		91,575			(12,011)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/25/2024	01/23/2026	2,574		275.2235	20,930			3,291		30,659			(7,881)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2025	09/24/2027	6,304		289.54770000002		52,740		52,378		54,814			(362)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/25/2024	04/24/2026	1,844		277.37180000001	13,500			3,817		22,004			(5,083)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2025	04/17/2026	73,591		272.73343999999997		474,360		260,175		688,925			(214,185)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2025	09/11/2026	68,340		279.54525000001		481,920		456,765		435,323			(25,155)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/24/2025	07/24/2026	76,651		276.30342000002		491,840		399,958		589,918			(91,882)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2025	07/17/2026	79,336		275.73		497,130		394,699		618,316			(102,431)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/31/2025	07/31/2026	77,076		276.34338000002		492,030		409,574		607,391			(82,456)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2025	05/01/2026	68,573		272.93432999999999		531,090		309,316		648,457			(221,774)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2025	09/04/2026	76,637		279.24		487,920		456,834		496,038			(31,086)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2025	08/14/2026	53,831		278.02341999999999		361,500		317,439		378,593			(44,061)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2025	07/02/2026	61,836		276.26346000001		396,720		298,630		467,390			(98,090)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2025	05/22/2026	82,844		273.73599000002		524,370		335,654		731,377			(188,716)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2025	08/28/2026	73,872		278.58114		477,920		434,592		498,305			(43,328)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2026	79,135		274.89483000001		504,670		352,160		636,598			(152,510)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/15/2026	76,960		273.22649999999999		487,410		302,623		667,378			(184,787)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2025	08/21/2026	64,726		277.93275		368,740		328,219		454,571			(40,521)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2026	52,407		275.26445999999999		333,504		226,306		441,837			(107,198)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/18/2025	09/18/2026	75,661		281.23847999999998		494,160		477,869		427,793			(16,291)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2025	06/26/2026	80,826		276.30858000001		539,840		397,465		605,262			(142,375)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/10/2025	07/10/2026	56,076		276.41000000003		351,850		272,587		422,152			(79,263)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/07/2025	08/07/2026	81,026		277.69		510,750		434,979		570,874			(75,771)				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)
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2025	09/25/2026	79,846		280.25945999999999		519,680		512,542		490,973			(7,138)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2025	06/18/2026	57,593		273.79131999999998		372,880		269,302		516,676			(103,578)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2025	05/29/2026	80,754		274.88		503,940		335,029		655,502			(168,911)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2025	04/24/2026	81,517		275.06479000000002		499,520		281,323		631,812			(218,197)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2025	05/08/2026	70,195		275.41431		447,760		269,394		569,517			(178,366)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/23/2024	02/23/2026	35,645		293.09719999999999	358,050			71,413		22,211			(134,453)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/07/2024	03/06/2026	63,417		295.20839999999998	618,520			133,088		27,929			(232,905)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2025	09/03/2027	10,743		278.96075999999999		99,300		96,150		96,328			(3,150)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2025	09/24/2027	40,992		280.25945999999999		379,500		376,894		347,460			(2,606)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2025	05/07/2027	41,098		275.96569		361,600		289,578		417,070			(72,022)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/29/2024	02/27/2026	43,778		291.72329999999999	470,850			96,768		36,795			(177,299)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/28/2024	03/27/2026	61,175		297.91356000000002	616,710			150,770		24,085			(232,544)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/25/2024	01/23/2026	20,997		289.64839999999998	204,350			32,132		17,679			(76,948)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/11/2027	39,204		274.89483000000001		354,672		301,081		405,953			(53,591)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2025	06/25/2027	14,794		276.30858000000001		138,580		120,306		145,729			(18,274)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/18/2025	09/17/2027	18,116		281.80151999999998		164,220		161,513		140,909			(2,707)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2025	08/20/2027	5,062		280.97480000000002		36,540		34,532		40,398			(2,008)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/11/2024	04/10/2026	32,090		294.57190000000003	326,978			86,142		25,906			(123,124)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/31/2025	07/30/2027	29,673		276.62		265,680		243,418		297,666			(22,262)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/25/2024	04/24/2026	28,297		296.72976	243,190			68,764		22,476			(91,574)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/18/2024	04/17/2026	32,393		291.40564999999998	323,000			88,212		39,293			(121,626)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2025	07/02/2027	6,509		276.26346000000001		59,400		52,067		64,541			(7,333)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2025	05/28/2027	17,097		276.52928000000003		140,530		117,076		163,643			(23,454)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/05/2024	01/05/2026	6,924		289.70650000000001	61,800			8,161		4,498			(23,207)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/24/2025	07/23/2027	49,534		275.75026000000003		461,690		418,565		510,151			(43,125)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2025	06/17/2027	17,497		274.06565999999998		157,440		135,694		192,576			(21,746)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/14/2024	03/13/2026	50,088		294.23145	506,160			113,799		33,103			(190,595)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2025	09/10/2027	34,170		280.38810000000001		321,600		313,207		285,331			(8,393)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2025	04/30/2027	23,583		266.58702		325,000		257,143		369,082			(67,857)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2025	05/21/2027	33,575		272.91395999999997		313,720		257,268		386,675			(56,452)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/15/2024	02/13/2026	44,753		291.84179999999998	436,230			81,341		32,182			(164,490)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/04/2027	38,942		275.26445999999999		351,709		295,184		416,582			(56,525)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/08/2024	02/06/2026	33,270		291.25844999999998	315,250			55,658		24,534			(118,708)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2025	08/27/2027	34,784		279.97543999999999		298,760		285,217		294,339			(13,543)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2025	04/16/2027	35,148		267.54111999999998		408,960		317,015		520,354			(91,945)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/11/2024	01/09/2026	23,157		289.90870000000001	209,710			28,965		15,661			(79,076)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/01/2024	01/30/2026	21,973		290.96874000000003	209,280			34,928		15,707			(78,805)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/07/2025	08/06/2027	27,729		277.69		250,250		231,688		260,797			(18,563)				0/0

SCHEDULE DB - PART A - SECTION 1

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MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2025	08/13/2027	32,657		278.30228		303,940		285,494		302,157			(18,446)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2025	04/23/2027	40,758		279.18664000000001		292,320		228,475		328,957			(63,845)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/04/2024	04/02/2026	12,416		299.45985000000002	110,630			27,963		3,981			(41,715)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/10/2025	07/09/2027	23,154		276.13359000000003		210,560		186,843		231,918			(23,717)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/21/2024	03/20/2026	21,095		296.67302999999998	204,120			47,863		7,082			(76,862)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/19/2024	01/16/2026	12,099		289.27999999999997	112,700			16,656		10,203			(42,496)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2025	07/16/2027	38,763		275.73		346,680		310,964		391,780			(35,716)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/14/2027	30,273		273.5		268,920		217,943		325,912			(50,977)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2026	102		21267		45,562		30,917		60,758			(14,645)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/15/2026	159		21186		71,570		44,436		100,792			(27,134)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2026	183		21891		91,000		63,500		121,437			(27,500)				D/0
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2025	09/11/2026	162		6076		40,000		37,912		38,778			(2,088)				D/0
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2025	09/11/2026	32		6021		8,900		8,435		8,646			(465)				D/0
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2025	09/04/2026	82		6048		18,400		17,228		20,583			(1,172)				D/0
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2025	09/04/2026	82		6036		18,850		17,649		21,082			(1,201)				D/0
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/18/2025	09/18/2026	82		6104		18,800		18,180		20,376			(620)				D/0
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/18/2025	09/18/2026	98		6080		23,760		22,977		25,637			(783)				D/0
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2025	08/28/2026	49		6061		11,700		10,639		13,622			(1,061)				D/0
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2025	08/21/2026	165		6052		37,600		33,468		44,670			(4,132)				D/0
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2025	08/21/2026	50		6046		11,430		10,174		13,561			(1,256)				D/0
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2025	08/14/2026	17		5972		3,990		3,504		5,194			(486)				D/0
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2025	08/28/2026	33		6043		8,080		7,347		9,402			(733)				D/0
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2025	09/25/2026	82		6091		18,400		18,147		22,353			(253)				D/0
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2025	09/25/2026	214		6091		47,840		47,183		58,117			(657)				D/0
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2025	09/10/2027	65		6052		21,920		21,348		21,516			(572)				D/0
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2025	09/10/2027	49		6015		17,160		16,712		16,970			(448)				D/0
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2025	08/27/2027	66		6055		20,960		20,010		23,607			(950)				D/0
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2025	08/27/2027	49		6049		15,870		15,151		17,851			(719)				D/0
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2025	09/03/2027	82		6060		24,550		23,771		26,796			(779)				D/0
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2025	09/03/2027	98		6048		30,000		29,048		32,702			(952)				D/0
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/18/2025	09/17/2027	147		6104		45,450		44,701		48,464			(749)				D/0
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/18/2025	09/17/2027	114		6092		36,190		35,593		38,329			(597)				D/0
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2025	08/20/2027	17		6022		5,280		4,990		6,045			(290)				D/0
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2025	08/20/2027	83		6040		25,750		24,335		29,484			(1,415)				D/0
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2025	08/13/2027	17		5972		5,280		4,960		6,475			(320)				D/0
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2025	09/24/2027	148		6103		44,100		43,797		50,940			(303)				D/0
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2025	09/24/2027	99		6097		29,580		29,377		34,238			(203)				D/0

SCHEDULE DB - PART A - SECTION 1

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NYGEARS - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2025	09/11/2028	97		6058		37,800		37,144		37,200			(656)				D/D
NYGEARS - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2025	09/05/2028	115		6048		41,230		40,362		44,314			(868)				D/D
NYGEARS - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/18/2025	09/18/2028	131		6086		48,640		48,107		51,049			(533)				D/D
NYGEARS - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2025	08/21/2028	99		6040		36,060		34,743		40,575			(1,317)				D/D
NYGEARS - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2025	08/28/2028	66		6055		24,440		23,703		27,038			(737)				D/D
NYGEARS - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2025	08/15/2028	17		5972		6,140		5,893		7,314			(247)				D/D
NYGEARS - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2025	09/25/2028	115		6091		40,950		40,763		46,226			(187)				D/D
NYGEARS - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2025	09/11/2029	97		6058		41,520		40,980		40,880			(540)				D/D
NYGEARS - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2025	09/05/2029	131		6048		52,320		51,495		55,603			(825)				D/D
NYGEARS - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/18/2025	09/18/2029	164		6086		67,100		66,548		69,888			(552)				D/D
NYGEARS - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2025	08/21/2029	99		6046		39,480		38,398		43,965			(1,082)				D/D
NYGEARS - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2025	08/28/2029	82		6061		33,450		32,694		36,597			(756)				D/D
NYGEARS - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2025	08/15/2029	33		5972		13,480		13,073		15,794			(407)				D/D
NYGEARS - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2025	09/25/2029	132		6091		51,840		51,662		57,632			(178)				D/D
NYGEARS - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2025	09/11/2030	97		6052		44,460		43,997		43,785			(463)				D/D
NYGEARS - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2025	08/28/2030	99		6055		43,080		42,301		46,767			(779)				D/D
NYGEARS - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2025	09/05/2030	164		6048		70,100		69,216		74,009			(884)				D/D
NYGEARS - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/18/2025	09/18/2030	180		6092		78,430		77,914		81,301			(516)				D/D
NYGEARS - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2025	08/21/2030	99		6046		42,120		41,197		46,599			(923)				D/D
NYGEARS - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2025	08/15/2030	33		5972		14,360		14,013		16,623			(347)				D/D
NYGEARS - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2025	09/25/2030	148		6091		62,460		62,289		68,742			(171)				D/D
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2025	09/11/2026	5,588		283.06079999999997		44,000		41,703		37,910			(2,297)				D/D
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2025	09/11/2026	13,971		285.06223999999997		96,000		90,989		81,825			(5,011)				D/D
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2025	06/18/2026	10,994		285.0009		55,180		39,852		57,938			(15,328)				D/D
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2025	06/26/2026	1,429		280.76684999999998		8,120		5,978		10,324			(2,142)				D/D
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2026	2,501		278.31006000000002		17,745		12,383		22,411			(5,363)				D/D
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2025	08/28/2026	703		284.05		4,500		4,092		4,391			(408)				D/D
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2026	21,080		278.87004000000002		143,783		100,332		181,484			(43,451)				D/D
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/10/2025	07/10/2026	18,552		281.2		117,000		90,643		146,878			(26,357)				D/D
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/31/2025	07/31/2026	1,061		283.78644000000003		6,480		5,394		6,858			(1,086)				D/D
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2025	09/04/2026	17,972		281.52289000000002		122,400		114,602		125,671			(7,798)				D/D
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2025	09/04/2026	3,524		283.78185000000002		20,400		19,100		20,866			(1,300)				D/D
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2025	05/08/2026	26,064		275.49423000000002		165,600		99,633		265,415			(65,967)				D/D

SCHEDULE DB - PART A - SECTION 1

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RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2025	05/08/2026	6,516		276.32154000000003		38,880		23,392		62,584			(15,488)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2025	04/24/2026	17,798		272.74365999999998		124,460		70,094		209,797			(54,366)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2025	05/22/2026	17,834		275.52		110,250		70,572		199,075			(39,678)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2025	05/22/2026	3,640		274.96895999999998		23,400		14,979		42,099			(8,421)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/18/2025	09/18/2026	15,043		286.11583000000002		95,030		91,897		84,622			(3,133)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/31/2025	07/31/2026	23,691		282.93678		153,430		127,718		163,251			(25,712)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2025	04/24/2026	4,722		270.82292999999999		37,700		21,232		62,880			(16,468)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2025	04/17/2026	3,646		274.59399999999999		20,700		11,353		38,001			(9,347)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2025	05/01/2026	3,266		272.83967999999999		23,760		13,838		39,440			(9,922)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2025	08/21/2026	19,989		285.43520000000001		125,970		112,127		113,816			(13,843)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2025	07/17/2026	16,373		279.65820000000002		99,360		78,887		119,512			(20,473)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2025	08/14/2026	17,299		283.56673999999998		117,110		102,836		122,477			(14,274)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2025	08/14/2026	4,237		283.85115999999999		28,080		24,658		29,382			(3,422)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2025	08/21/2026	701		283.72430000000003		4,980		4,433		4,547			(547)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2025	07/17/2026	1,780		280.21640000000002		10,350		8,217		12,457			(2,133)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2025	07/02/2026	13,187		279.5274		90,280		67,958		109,942			(22,322)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/15/2026	16,709		274.80311		109,940		68,259		189,068			(41,681)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2025	05/29/2026	4,700		276.02683999999999		30,420		20,224		48,375			(10,196)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2025	05/01/2026	16,694		273.66480000000001		114,540		66,710		191,020			(47,830)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/07/2025	08/07/2026	19,462		282.72000000003		123,750		105,391		134,602			(18,359)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/07/2025	08/07/2026	2,831		281.02368000000001		20,320		17,305		22,125			(3,015)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2025	06/26/2026	11,432		280.20810999999998		67,840		49,948		86,159			(17,892)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2025	07/02/2026	7,128		279.5274		48,800		36,734		59,428			(12,066)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/24/2025	07/24/2026	11,731		280.45299		85,140		69,235		100,780			(15,905)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/24/2025	07/24/2026	1,422		277.34625999999997		12,680		10,311		14,985			(2,369)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2026	29,589		276.28631999999999		192,044		130,316		295,005			(61,728)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2025	06/18/2026	4,256		277.38959999999997		36,720		26,520		40,337			(10,200)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2025	04/17/2026	26,249		270.76499999999999		197,280		108,203		352,312			(89,077)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2025	08/28/2026	15,825		282.91379999999998		109,800		99,846		107,412			(9,954)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2025	09/25/2026	12,349		283.52686		84,000		82,846		90,524			(1,154)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2025	09/25/2026	3,175		285.80189999999999		18,270		18,019		19,835			(251)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/15/2026	4,359		273.97622000000001		30,360		18,850		52,020			(11,510)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2025	05/29/2026	17,355		277.68632000000002		99,360		66,057		159,168			(33,303)				0/0

SCHEDULE DB - PART A - SECTION 1

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RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/10/2025	05/20/2026	4,638		277.82560000000001		35,230		26,000		44,561			(9,230)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2025	04/09/2027	7,754		272.96640000000002		57,750		44,209		109,885			(13,541)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/08/2024	02/06/2026	1,758		282.92824999999999	16,450			2,904		8,422			(6,194)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2025	09/10/2027	1,746		285.92		15,600		15,193		13,956			(407)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2025	09/10/2027	3,493		284.49040000000002		33,400		32,528		30,049			(872)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2025	08/27/2027	4,220		283.19785000000002		38,880		37,118		38,589			(1,762)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/04/2024	04/02/2026	5,127		291.36106999999998	45,000			11,374		9,200			(16,968)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/11/2027	6,431		279.15003000000002		58,068		49,294		70,280			(8,774)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2025	04/16/2027	5,104		273.22649999999999		43,960		34,077		69,180			(9,883)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/07/2024	03/06/2026	6,220		288.6216	56,880			12,239		16,332			(21,418)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/10/2025	07/09/2027	8,563		280.91879999999998		75,360		66,872		90,447			(8,488)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2025	05/28/2027	5,423		278.23948000000001		42,450		35,365		61,238			(7,085)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/28/2024	03/27/2026	2,045		290.33327000000003	20,700			5,061		4,655			(7,805)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/07/2024	03/06/2026	3,801		288.6216	34,760			7,479		9,981			(13,089)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/14/2024	03/13/2026	1,036		278.91266000000002	15,000			3,372		8,181			(5,648)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/14/2027	5,449		275.35437000000002		46,950		38,050		71,294			(8,900)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2025	04/23/2027	2,906		274.93878000000001		24,080		18,821		36,210			(5,259)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/18/2024	04/17/2026	5,595		286.14114000000001	47,040			12,847		22,311			(17,713)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/18/2024	04/17/2026	11,540		288.14013	87,780			23,973		37,171			(33,054)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/31/2025	07/30/2027	4,597		282.37034		41,860		38,353		44,620			(3,508)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2025	09/03/2027	3,171		282.37		28,080		27,189		28,738			(891)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2025	09/03/2027	5,638		282.65237000000002		49,120		47,562		50,364			(1,558)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/28/2024	03/27/2026	4,431		291.50515000000001	42,510			10,393		8,682			(16,029)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2025	05/07/2027	9,774		275.21845999999999		86,130		68,975		123,588			(17,155)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2025	05/07/2027	10,498		276.32154000000003		87,290		69,904		125,879			(17,386)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2025	07/02/2027	7,484		280.93065000000001		64,260		56,327		75,501			(7,933)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/11/2024	04/10/2026	11,473		291.98736000000002	89,100			23,473		30,645			(33,551)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2025	07/02/2027	8,553		279.80804999999998		77,760		68,160		91,241			(9,600)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2025	06/25/2027	2,501		276.5763		24,920		21,634		30,170			(3,286)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/18/2025	09/17/2027	3,848		285.25833999999998		35,200		34,620		32,617			(580)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/18/2025	09/17/2027	4,198		285.83		37,320		36,705		34,555			(615)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/15/2024	02/13/2026	3,155		284.4341	28,800			5,370		13,012			(10,860)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2025	05/21/2027	9,827		275.24448000000001		84,510		69,303		132,275			(15,207)				0/0

SCHEDULE DB - PART A - SECTION 1

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

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RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2025	08/27/2027	3,165		283.4819		28,800		27,495		28,529			(1,305)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/10/2025	07/09/2027	7,135		280.91879999999998		62,800		55,726		75,373			(7,074)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2025	06/25/2027	6,788		276.29692999999997		68,590		59,545		82,978			(9,045)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/23/2024	02/23/2026	2,097		284.4033	19,920			3,973		8,895			(7,480)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2025	05/28/2027	3,977		277.68632000000002		32,120		26,759		46,139			(5,361)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2025	08/13/2027	1,765		285.55768		14,650		13,761		15,290			(889)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2025	08/13/2027	3,177		284.13558		28,350		26,629		29,585			(1,721)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2025	04/30/2027	5,081		272.01456000000002		50,820		40,209		74,162			(10,611)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2025	04/30/2027	3,266		273.93984		29,610		23,428		43,651			(6,182)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2025	08/20/2027	3,156		286.29059999999998		26,370		24,921		24,872			(1,449)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/31/2025	07/30/2027	3,890		283.22000000000003		33,990		31,142		36,171			(2,848)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2025	07/16/2027	3,559		279.37909999999999		30,500		27,358		35,531			(3,142)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/04/2024	04/02/2026	5,469		288.74144000000001	54,400			13,750		13,671			(20,513)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/29/2024	02/27/2026	4,549		284.93259999999998	41,340			8,496		18,510			(15,567)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2025	08/20/2027	3,858		284.5797		35,090		33,162		33,240			(1,928)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2025	04/16/2027	5,468		273.5		46,500		36,046		73,176			(10,454)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/21/2024	03/20/2026	1,029		293.72582999999997	7,800			1,829		1,300			(2,937)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/04/2027	722		274.07159999999999		7,112		5,969		9,813			(1,143)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/15/2024	02/13/2026	1,753		284.4341	16,000			2,983		7,229			(6,033)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2025	06/17/2027	6,029		281.05430000000001		54,740		47,179		59,503			(7,561)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/23/2024	02/23/2026	1,398		284.11720000000003	13,440			2,681		6,124			(5,047)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/07/2025	08/06/2027	1,769		281.3064		16,650		15,415		17,924			(1,235)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/07/2025	08/06/2027	4,954		281.87184000000002		45,360		41,995		48,802			(3,365)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/08/2024	02/06/2026	703		283.49695000000003	6,400			1,130		3,157			(2,410)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2025	04/23/2027	6,538		273.84122000000002		57,420		44,879		85,864			(12,541)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/25/2024	04/24/2026	4,559		290.54552000000001	31,070			8,785		13,210			(11,699)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/14/2024	03/13/2026	1,727		286.45084000000003	18,000			4,047		6,490			(6,778)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/24/2025	07/23/2027	1,066		288.92588999999998		6,570		5,956		7,574			(614)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/24/2025	07/23/2027	1,066		282.99486000000002		9,000		8,159		10,353			(841)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/21/2024	03/20/2026	5,830		289.65841	54,060			12,676		12,873			(20,356)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/11/2027	4,288		280.82997		35,544		30,173		43,071			(5,371)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2025	09/24/2027	4,234		284.66437999999999		36,720		36,468		38,979			(252)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/29/2024	02/27/2026	1,050		284.64679999999998	9,660			1,985		4,412			(3,637)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2025	09/24/2027	1,764		280.68306000000001		18,600		18,472		19,645			(128)				0/0

SCHEDULE DB - PART A - SECTION 1

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RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/14/2027	4,722		275.07873999999998		41,340		33,504		62,585			(7,836)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/11/2024	04/10/2026	5,563		289.95967000000002	47,840			12,603		18,680			(18,014)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2025	05/21/2027	4,004		275.52		33,990		27,874		53,212			(6,116)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2025	06/17/2027	23,051		277.95339999999999		243,750		210,083		265,385			(33,667)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2025	09/11/2028	1,746		285.63407999999998		19,000		18,670		17,358			(330)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	02/08/2024	02/08/2027	2,110		282.92824999999999	23,400			10,607		17,198			(5,850)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	03/14/2024	03/12/2027	2,763		284.13139999999999	36,320			17,576		22,068			(9,105)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2025	05/30/2028	6,147		277.13315999999998		61,540		54,727		83,968			(6,813)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2025	04/17/2028	5,468		273.77350000000001		55,050		46,833		81,403			(8,217)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	03/28/2024	03/25/2027	2,727		292.67703	29,440			14,625		12,235			(7,394)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2025	04/24/2028	7,628		273.84122000000002		79,800		68,213		112,970			(11,587)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	04/18/2024	04/16/2027	5,246		286.14114000000001	52,800			27,248		36,712			(13,236)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2025	09/05/2028	3,524		282.37		37,500		36,711		38,297			(789)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2025	05/01/2028	4,718		273.11471999999998		52,650		45,342		73,078			(7,308)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/18/2025	09/18/2028	4,198		285.54417000000001		45,480		44,982		42,676			(498)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2025	05/08/2028	11,222		275.49423000000002		116,560		101,125		159,359			(15,435)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2025	05/22/2028	8,735		275.79552000000001		87,840		77,331		129,095			(10,509)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2028	4,645		279.71001000000001		48,750		43,853		57,835			(4,897)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/31/2025	07/31/2028	2,475		282.93678		26,250		24,788		27,890			(1,462)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2025	08/21/2028	1,052		278.87670000000003		14,250		13,729		13,792			(521)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2025	08/15/2028	3,177		285.27325999999999		32,400		31,096		33,801			(1,304)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2028	1,443		276.28631999999999		15,192		13,569		20,182			(1,623)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2025	07/17/2028	3,915		279.65820000000002		39,930		37,195		45,706			(2,735)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	02/29/2024	02/26/2027	1,050		284.64679999999998	11,430			5,384		7,849			(2,865)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2025	08/21/2028	3,858		284.2946		42,350		40,803		40,811			(1,547)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	04/04/2024	04/02/2027	5,469		290.19679000000002	60,160			30,273		27,259			(15,081)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2025	06/30/2028	11,405		279.80804999999998		123,200		113,055		142,101			(10,145)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2025	06/26/2028	2,858		276.85566999999998		32,960		30,070		38,951			(2,890)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/07/2025	08/07/2028	5,308		281.87184000000002		57,900		55,045		61,876			(2,855)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	02/15/2024	02/12/2027	3,155		284.4341	34,290			15,727		23,611			(8,604)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	03/07/2024	03/05/2027	6,911		288.6216	75,400			36,004		40,169			(18,902)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/15/2028	5,449		274.25184999999999		58,650		51,258		83,759			(7,392)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2025	06/20/2028	6,383		281.05430000000001		68,940		62,633		74,920			(6,307)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2025	08/28/2028	3,165		283.76594999999998		34,020		32,995		33,887			(1,025)				0/0

SCHEDULE DB - PART A - SECTION 1

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RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/24/2025	07/24/2028	2,844		282.43		29,680		27,837		33,560			(1,843)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/10/2025	07/10/2028	4,995		280.35640000000001		53,760		49,734		63,127			(4,026)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	04/25/2024	04/23/2027	7,365		285.68403000000001	76,440			39,940		57,129			(19,163)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2025	09/25/2028	4,587		284.38		48,490		48,269		50,951			(221)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	03/21/2024	03/19/2027	4,801		289.65841	52,780			25,881		25,079			(13,231)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	04/11/2024	04/09/2027	5,215		289.95967000000002	53,400			27,215		33,314			(13,387)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	02/23/2024	02/23/2027	1,748		284.4033	19,450			9,084		13,208			(4,863)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2025	06/26/2029	2,858		277.69378		35,520		33,184		41,439			(2,336)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2025	05/01/2029	6,895		273.93984		83,220		74,556		112,096			(8,664)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2025	09/11/2029	2,096		285.92		25,380		25,050		23,472			(330)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2025	04/17/2029	6,927		273.5		79,230		70,366		112,852			(8,864)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2025	05/30/2029	5,423		276.30342000000002		63,000		57,772		83,415			(5,228)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2029	5,002		280.54998000000001		57,162		52,855		67,111			(4,307)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2025	08/28/2029	3,165		285.18619999999999		36,360		35,538		36,342			(822)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	03/28/2024	03/28/2028	2,386		290.91921000000002	30,660			19,141		17,019			(5,749)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	07/10/2025	07/10/2029	7,849		280.91879999999998		92,840		87,626		107,530			(5,214)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	04/18/2024	04/18/2028	6,645		286.71228000000002	73,530			46,934		58,655			(13,777)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2025	09/05/2029	3,876		282.37		46,530		45,796		47,359			(734)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2025	07/02/2029	11,405		279.80804999999998		137,920		129,418		157,375			(8,502)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/18/2025	09/18/2029	4,548		285.83		54,860		54,409		51,899			(451)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2025	05/08/2029	3,258		274.66692		39,060		35,181		51,858			(3,879)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	04/11/2024	04/11/2028	6,606		290.53901000000002	74,480			47,183		54,502			(13,955)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	03/07/2024	03/07/2028	7,948		288.91079999999999	96,140			58,595		62,311			(18,014)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	03/14/2024	03/14/2028	2,763		282.68175000000002	41,440			25,456		29,666			(7,765)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2025	08/15/2029	4,237		283.56673999999998		51,840		50,276		53,994			(1,564)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	03/21/2024	03/21/2028	6,173		289.94893999999999	75,060			46,468		44,544			(14,064)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	02/15/2024	02/15/2028	3,856		284.4341	46,860			27,904		37,156			(8,786)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2025	07/17/2029	3,915		280.77460000000002		43,230		41,009		49,096			(2,221)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	02/29/2024	02/29/2028	1,050		284.64679999999998	12,750			7,710		10,086			(2,389)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2025	08/21/2029	4,208		285.43520000000001		49,800		48,436		48,324			(1,364)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/07/2025	08/07/2029	6,016		281.58911999999998		74,120		71,379		78,974			(2,741)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2025	06/20/2029	7,093		280.4905		87,400		81,405		94,898			(5,995)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	04/04/2024	04/04/2028	5,811		291.07	69,360			43,606		39,262			(12,996)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	07/24/2025	07/24/2029	1,422		281.01785000000001		17,480		16,666		19,617			(814)				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)
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	07/31/2025	07/31/2029	4,243		282.93678		50,520		48,409		53,616			(2,111)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	02/08/2024	02/08/2028	2,462		282.92824999999	30,520			18,015		25,299			(5,719)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2025	09/25/2029	5,292		284.94875999999		61,650		61,439		64,514			(211)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	02/23/2024	02/23/2028	1,748		284.4033	21,600			12,972		16,926			(4,047)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/15/2029	16,709		275.63		190,440		172,440		264,887			(18,000)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2029	1,443		274.90212000000 002		17,860		16,429		23,050			(1,431)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2025	04/24/2029	7,991		273.84122000000 002		93,500		83,317		128,418			(10,183)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	04/25/2024	04/25/2028	7,365		285.68403000000 001	85,260			54,831		72,097			(15,975)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2025	05/22/2029	10,555		272.21375999999 998		135,140		123,014		189,483			(12,126)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2030	15,155		275.17896000000 002		198,576		185,845		252,714			(12,731)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	03/28/2024	03/28/2029	2,727		290.33327000000 003	38,080			26,641		24,333			(5,709)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2025	05/30/2030	19,524		277.13315999999 998		237,600		221,830		309,771			(15,770)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2025	09/11/2030	12,574		284.77632		170,280		168,507		158,746			(1,773)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	03/07/2024	03/07/2029	8,984		288.91079999999 999	117,000			80,462		84,882			(17,531)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/15/2030	19,615		274.80311		246,780		228,119		335,936			(18,661)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2025	05/22/2030	19,654		279.37727999999 998		212,220		196,987		298,194			(15,233)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	04/25/2024	04/25/2029	8,066		290.54552000000 001	86,020			61,470		75,894			(12,889)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/07/2025	08/07/2030	18,047		282.15456		234,600		227,658		249,433			(6,942)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2025	07/02/2030	23,522		280.08870000000 002		302,280		287,373		343,631			(14,907)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	02/15/2024	02/15/2029	4,557		284.4341	59,540			40,292		51,193			(8,921)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2025	05/01/2030	18,508		273.93984		239,700		219,736		316,715			(19,964)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	04/04/2024	04/04/2029	6,494		291.36106999999 998	82,650			58,109		53,421			(12,384)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	04/18/2024	04/18/2029	7,694		285.85557	94,160			66,925		82,447			(14,108)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	03/21/2024	03/21/2029	7,545		289.65841	99,440			69,150		67,240			(14,900)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2025	09/05/2030	16,210		282.08762999999 999		212,060		209,385		215,260			(2,675)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	02/23/2024	02/23/2029	2,097		284.11720000000 003	27,960			19,034		23,897			(4,187)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2025	05/08/2030	19,910		271.90922		278,850		256,695		361,958			(22,155)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/18/2025	09/18/2030	18,192		285.54417000000 001		238,680		237,111		227,220			(1,569)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	02/08/2024	02/08/2029	2,462		282.92824999999 999	32,760			22,032		29,194			(4,906)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	07/31/2025	07/31/2030	15,205		283.22000000000 003		193,070		186,617		204,962			(6,453)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2025	04/17/2030	16,041		272.95299999999 997		201,080		183,091		279,741			(17,989)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2025	08/15/2030	16,593		284.13558		214,320		209,147		223,217			(5,173)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2025	08/28/2030	15,473		283.4819		202,840		199,172		203,389			(3,668)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2025	06/20/2030	18,796		280.20859999999 999		249,630		235,937		271,964			(13,693)				0/0

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RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2025	07/17/2030	10,322		282.72829999999999		115,710		110,955		131,247			(4,755)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2025	08/21/2030	14,378		286.00549999999998		179,990		176,045		176,151			(3,945)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	04/11/2024	04/11/2029	7,649		289.38033000000001	96,140			67,963		78,403			(14,405)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	07/10/2025	07/10/2030	16,055		280.91879999999998		203,850		194,691		234,912			(9,159)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2025	04/24/2030	15,619		278.50585000000001		168,560		153,875		229,958			(14,686)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	03/14/2024	03/14/2029	2,072		280.65224000000001	34,560			23,900		27,329			(5,178)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	07/24/2025	07/24/2030	14,219		280.73541999999998		188,800		181,765		210,945			(7,035)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2025	09/25/2030	17,641		285.23313999999999		220,500		219,896		229,498			(604)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2030	5,359		275.79014999999998		76,455		71,847		88,886			(4,608)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2025	06/26/2030	15,719		279.09062999999998		200,640		190,086		232,157			(10,554)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	02/29/2024	02/28/2029	1,050		284.93259999999998	13,560			9,273		11,617			(2,032)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2026	935		2149		33,720		23,530		47,286			(10,190)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/07/2025	08/07/2026	768		2217		32,725		27,870		42,674			(4,855)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	09/18/2025	09/18/2026	932		2428		59,363		57,406		56,322			(1,957)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	05/21/2025	05/21/2026	234		2976		12,250		7,808		16,470			(4,442)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	04/16/2025	04/16/2026	14,708		420.78537		100,890		54,603		97,829			(46,287)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	04/16/2025	04/16/2026	19,944		430.41248999999999		68,000		36,802		54,915			(31,198)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/24/2025	09/24/2026	23,988		203.86145999999999		106,330		104,577		141,027			(1,753)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/10/2024	01/09/2026	504		198.53	3,157			434		3,850			(1,184)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/03/2024	04/02/2026	3,980		199.41184000000001	27,648			6,960		30,262			(10,382)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/28/2024	02/27/2026	7,003		198.91045	46,746			9,568		54,040			(17,530)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/20/2024	03/20/2026	2,481		201.53	15,750			3,678		14,485			(5,906)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/27/2024	03/27/2026	5,434		202.43	32,318			7,890		28,727			(12,169)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/10/2024	04/10/2026	11,539		200.92464000000001	64,469			16,914		75,155			(24,176)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/06/2024	03/06/2026	999		195.64082999999999	8,242			1,766		9,939			(3,091)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/17/2024	04/17/2026	11,686		198.38448	62,859			17,096		99,713			(23,572)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/31/2024	01/30/2026	1,008		199.74852000000001	5,686			945		6,852			(2,132)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/24/2025	09/24/2027	4,406		203.65719000000001		26,550		26,331		35,655			(219)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/24/2024	01/23/2026	1,014		196.14601999999999	6,870			1,076		10,044			(2,576)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/29/2025	05/29/2026	1,938		261.44018999999997		9,050		5,967		17,551			(3,083)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/20/2025	08/20/2026	3,046		261.04163999999997		22,560		20,019		31,657			(2,541)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/20/2025	08/20/2026	1,142		267.33179999999999		5,250		4,659		7,644			(591)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/27/2025	08/27/2026	1,892		263.47626000000002		13,250		12,012		16,894			(1,238)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/27/2025	08/27/2026	378		274.55333999999999		1,070		970		1,410			(100)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/29/2025	05/29/2026	388		259.12655999999998		2,190		1,444		4,140			(746)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/04/2024	01/02/2026	2,423		247.64	19,956			2,560		50,376			(7,514)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/31/2024	01/30/2026	4,802		248.8904	42,012			6,983		94,204			(15,755)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/29/2025	05/28/2027	1,163		255.78465		11,700		9,707		18,334			(1,993)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/14/2025	05/14/2026	314		5624		61,380		37,941		58,946			(23,439)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/16/2025	04/16/2026	2,490		5736		330,473		178,855		258,027			(151,618)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/01/2025	07/01/2026	335		5718		36,480		27,360		45,590			(9,120)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/29/2025	05/29/2026	364		5755		46,200		30,462		36,679			(15,738)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2025	04/23/2026	384		385.34496000000001		49,280		27,618		43,450			(21,662)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/14/2025	05/14/2026	1,711		5710		248,920		153,865		227,814			(95,055)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2025	04/23/2026	2,709		383.80511999999999		378,200		211,958		340,281			(166,242)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/25/2025	06/25/2026	88		5518		18,450		13,533		23,434			(4,917)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/18/2025	06/18/2026	309		5790		45,540		32,618		27,938			(12,922)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/16/2025	04/16/2026	453		5753		55,926		30,268		43,044			(25,658)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/25/2025	06/25/2026	1,677		5665		202,350		148,427		272,227			(53,923)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/25/2025	05/07/2026	459		5705		42,380		31,086		58,854			(11,294)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/29/2025	05/29/2026	1,770		5795		191,760		126,435		146,827			(65,325)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2025	04/30/2026	363		5749		53,760		31,163		37,166			(22,597)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2025	04/30/2026	2,249		5790		287,300		166,539		187,941			(120,761)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/11/2025	06/11/2026	278		5753		37,600		26,134		29,881			(11,466)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/30/2025	07/30/2026	122		5616		23,800		19,746		25,348			(4,054)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/11/2025	06/11/2026	1,855		5696		308,160		214,188		255,256			(93,972)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/14/2025	02/25/2026	157		6003		4,590		2,359		2,283			(2,231)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/01/2025	07/01/2026	1,268		5747		122,400		91,800		153,856			(30,600)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/30/2025	07/30/2026	2,642		5696		392,600		325,729		414,763			(66,871)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/18/2025	06/18/2026	497		5755		82,650		59,198		52,789			(23,452)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2025	04/23/2027	542		384.57504		103,540		80,815		100,460			(22,725)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/27/2024	03/27/2026	434		5712	88,475			21,600		44,052			(33,315)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/18/2025	06/17/2027	480		5796		97,160		83,395		71,792			(13,765)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/01/2025	07/01/2027	1,021		5730		167,040		146,189		194,553			(20,851)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/11/2025	06/11/2027	313		5753		60,120		50,966		53,144			(9,154)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/01/2025	07/01/2027	634		5713		108,720		95,149		126,297			(13,571)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2025	04/30/2027	173		5807		30,700		24,257		24,586			(6,443)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/29/2025	05/28/2027	260		5783		44,550		36,962		39,313			(7,588)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/30/2025	07/30/2027	735		5719		141,960		129,887		148,411			(12,073)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2025	04/30/2027	571		5784		107,580		85,001		86,967			(22,579)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/16/2025	04/16/2027	366		5799		58,548		45,136		51,894			(13,412)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/14/2025	05/14/2027	192		5544		56,870		46,026		57,045			(10,844)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/25/2025	06/25/2027	424		5665		76,560		66,373		93,573			(10,187)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/14/2025	05/14/2027	995		5745		182,970		148,083		178,487			(34,887)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/29/2025	05/28/2027	295		5858		41,310		34,274		35,513			(7,036)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/18/2025	06/17/2027	1,063		5813		205,840		176,677		151,402			(29,163)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/11/2025	06/11/2027	347		5724		71,600		60,698		63,930			(10,902)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/17/2024	04/17/2026	377		5637	65,982			17,946		73,775			(24,743)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/30/2025	07/30/2027	122		5679		26,110		23,889		27,351			(2,221)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2025	04/23/2027	297		388.809599999999		48,280		37,684		46,055			(10,596)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/17/2024	04/17/2026	395		5665	69,542			18,914		69,441			(26,078)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/16/2025	04/16/2027	557		5747		100,480		77,462		92,292			(23,018)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/25/2025	06/25/2027	724		5614		149,240		129,382		181,213			(19,858)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/27/2024	03/27/2026	590		5735	114,002			27,832		53,083			(42,928)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/25/2025	06/23/2028	318		5592		82,440		75,124		96,036			(7,316)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2025	04/21/2028	699		383.805119999999		166,400		142,041		164,441			(24,359)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/18/2025	06/16/2028	652		5801		157,700		142,825		123,859			(14,875)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/29/2025	05/26/2028	746		5755		168,990		149,801		154,922			(19,189)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	03/01/2023	02/27/2026	18		5628	3,540			483		2,900			(885)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/01/2025	06/30/2028	687		5684		156,390		143,381		175,288			(13,009)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	04/17/2024	04/16/2027	413		5660	84,410			43,442		99,074			(21,103)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/11/2025	06/09/2028	313		5724		77,400		69,540		70,840			(7,860)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	03/27/2024	03/25/2027	590		5706	146,506			72,714		102,613			(36,761)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/16/2025	04/13/2028	662		5753		145,958		123,637		137,451			(22,321)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/14/2025	05/12/2028	454		5699		111,540		97,355		111,456			(14,185)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/30/2025	07/28/2028	245		5679		62,160		58,634		64,407			(3,526)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2025	04/28/2028	675		5801		150,540		129,467		127,701			(21,073)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	03/01/2023	03/01/2027	18		5628	4,110			1,454		4,093			(769)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/11/2025	06/11/2029	538		5748		147,250		136,055		133,979			(11,195)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/14/2025	05/14/2029	681		5733		181,350		164,084		178,134			(17,266)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/25/2025	06/25/2029	512		5626		142,680		133,201		160,437			(9,479)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	04/17/2024	04/17/2028	520		5665	122,931			78,275		144,940			(23,002)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2025	04/23/2029	769		385.344960000001		203,720		181,395		198,233			(22,325)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	07/30/2025	07/30/2029	192		5707		53,350		51,084		53,802			(2,266)				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)
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/16/2025	04/16/2029	592		5753		149,022		131,976		143,503			(17,046)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/29/2025	05/29/2029	434		5778		110,250		100,886		100,299			(9,364)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	03/27/2024	03/27/2028	781		5735	211,770			132,065		160,890			(39,707)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/18/2025	06/18/2029	514		5720		164,100		152,515		133,820			(11,585)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2025	04/30/2029	744		5790		199,090		178,226		170,277			(20,864)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	07/01/2025	06/29/2029	880		5701		226,000		211,894		244,875			(14,106)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	03/27/2024	03/27/2029	764		5712	235,840			164,868		192,060			(35,357)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2025	04/30/2030	1,090		5767		332,010		304,176		290,574			(27,834)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/11/2025	06/11/2030	1,058		5707		336,110		315,667		310,791			(20,443)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/18/2025	06/18/2030	1,423		5801		435,750		411,144		356,957			(24,607)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/16/2025	04/16/2030	1,027		5764		279,306		253,748		272,137			(25,558)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	03/01/2023	03/01/2028	18		5628	4,630			2,238		4,880			(693)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2025	04/23/2030	1,241		385.34496000000 001		360,680		329,059		353,393			(31,621)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/25/2025	06/25/2030	1,288		5643		381,790		361,498		423,908			(20,292)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	07/01/2025	07/01/2030	1,655		5707		464,360		441,206		498,261			(23,154)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/14/2025	05/14/2030	1,484		5739		429,250		396,556		423,807			(32,694)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/29/2025	05/29/2030	1,353		5766		386,100		359,866		356,494			(26,234)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	07/30/2025	07/30/2030	1,854		5707		562,860		543,738		564,827			(19,122)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	04/17/2024	04/17/2029	377		5620	105,105			74,565		126,076			(15,731)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	06/08/2023	06/08/2026	6,762		250.40440000000 001	90,950			20,784		81,607			(22,696)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	12/08/2022	12/08/2025	10,327		255.04301000000 001	119,080			7,402		65,368			(29,716)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	08/03/2023	08/03/2026	2,769		257.37079999999 997	30,100			8,419		22,206			(7,511)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	06/29/2023	06/29/2026	3,988		252.00380000000 001	48,800			12,088		44,277			(12,178)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	01/20/2023	01/20/2026	14,079		256.21140000000 003	184,320			18,702		87,335			(45,996)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	04/13/2023	04/13/2026	6,658		259.4153	76,330			13,536		36,820			(19,048)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	10/12/2023	10/12/2026	6,525		247.42699999999 999	74,560			25,626		100,163			(18,606)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	10/06/2022	10/06/2025	9,539		256.62180000000 001	102,240			467		35,565			(25,513)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	03/30/2023	03/30/2026	12,687		254.75229999999 999	151,040			24,851		103,629			(37,691)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	01/26/2023	01/26/2026	7,811		258.10849999999 999	96,400			10,310		39,861			(24,056)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	11/09/2023	11/09/2026	2,452		247.63640000000 001	27,300			10,082		37,762			(6,813)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	11/30/2023	11/30/2026	5,636		247.40639999999 999	74,480			28,934		88,585			(18,586)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	02/24/2023	02/24/2026	18,526		251.03129999999 999	211,140			28,178		195,079			(52,689)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	07/13/2023	07/13/2026	4,323		257.75790000000 001	50,050			13,039		32,729			(12,490)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	11/16/2023	11/16/2026	11,374		249.86259999999 999	124,320			46,705		157,300			(31,023)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	08/17/2023	08/17/2026	3,216		249.2876	39,920			11,677		43,466			(9,962)				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	N/A	Equity/Index	MS-	07/20/2023	07/20/2026	7,468		254.41	97,280			25,965		72,256			(24,276)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	01/12/2023	01/12/2026	10,578		258.302900000002	125,280			11,795		50,339			(31,263)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	11/03/2022	11/03/2025	8,029		255.566300000001	79,200			2,389		42,354			(19,764)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	04/20/2023	04/20/2026	4,732		255.628800000001	57,720			10,605		37,147			(14,404)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	12/29/2023	12/29/2026	5,975		256.11545999998	65,100			27,016		61,627			(16,245)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	10/05/2023	10/05/2026	3,279		241.32588999999	44,720			15,084		66,414			(11,160)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	07/07/2023	07/07/2026	2,793		255.121000000001	30,030			7,658		25,373			(7,494)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	03/23/2023	03/23/2026	6,756		251.861600000001	87,720			13,872		68,734			(21,890)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	05/04/2023	05/04/2026	7,484		257.44445999999	87,400			17,176		51,758			(21,810)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	10/20/2022	10/20/2025	13,652		253.88388	147,560			2,563		96,920			(36,823)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	08/24/2023	08/24/2026	4,424		250.89789999999	51,370			15,355		54,843			(12,819)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	12/21/2023	12/21/2026	3,590		252.6754	43,380			17,685		43,790			(10,825)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	12/01/2022	12/01/2025	12,675		257.26693	138,240			7,708		58,081			(34,497)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	06/15/2023	06/15/2026	4,339		257.04899999998	49,610			11,654		33,273			(12,380)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	10/26/2023	10/26/2026	5,297		247.854000000001	59,800			21,318		80,172			(14,923)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	01/06/2023	01/06/2026	4,342		254.08999	55,110			4,886		32,652			(13,752)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	06/23/2023	06/23/2026	3,595		254.3861	39,780			9,636		33,828			(9,927)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	06/02/2023	06/02/2026	11,957		254.9042	133,530			29,782		105,714			(33,321)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	11/10/2022	11/10/2025	9,536		256.965300000001	101,040			3,694		41,464			(25,214)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	09/21/2023	09/21/2026	3,652		244.2022	49,320			16,004		64,881			(12,307)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	04/27/2023	04/27/2026	6,305		259.60669999999	67,040			12,746		35,468			(16,729)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	05/11/2023	05/11/2026	5,513		256.40233999998	68,880			13,977		44,473			(17,189)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	02/09/2023	02/09/2026	12,263		255.0752	146,940			17,595		89,411			(36,668)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	12/14/2023	12/14/2026	7,192		253.533600000001	82,620			33,154		83,334			(20,617)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	10/13/2022	10/13/2025	11,998		255.04079999999	126,900			1,392		64,088			(31,667)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	12/30/2022	12/30/2025	16,771		257.6925	163,800			13,475		82,314			(40,875)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	08/10/2023	08/10/2026	5,554		256.597100000001	60,480			17,304		47,441			(15,092)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	10/27/2022	10/27/2025	11,114		257.472500000003	116,480			2,768		40,367			(29,067)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	11/17/2022	11/17/2025	9,963		259.45128	92,750			3,985		29,196			(23,145)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	12/15/2022	12/15/2025	5,562		252.213420000001	71,260			4,885		48,611			(17,782)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	08/31/2023	08/31/2026	7,150		255.51609999999	79,740			24,345		67,198			(19,899)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	09/08/2023	09/08/2026	3,596		251.04089999999	44,550			13,927		44,651			(11,117)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	05/18/2023	05/18/2026	9,908		255.53025	117,220			24,537		84,588			(29,251)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	07/27/2023	07/27/2026	3,152		257.607000000003	35,520			9,708		24,618			(8,864)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	04/06/2023	04/06/2026	3,934		255.969330000001	49,100			8,393		29,282			(12,253)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	09/28/2023	09/28/2026	3,669		252.914600000001	33,750			11,168		41,511			(8,422)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	05/25/2023	05/22/2026	2,411		256.284600000001	23,298			4,976		18,947			(5,830)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	11/23/2022	11/21/2025	9,579		255.31049999999	102,960			4,809		56,012			(25,740)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	10/19/2023	10/19/2026	2,859		247.24799999999	32,130			11,248		44,437			(8,018)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	09/14/2023	09/14/2026	7,962		254.1942	90,800			28,883		82,412			(22,659)				D/D
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	02/02/2023	02/02/2026	7,021		259.2002	84,600			9,589		32,327			(21,111)				D/D

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)
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	12/07/2023	12/07/2026	5,633		251.0052	65,660			25,928		74,325			(16,385)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/19/2023	10/17/2025	27,847		271.32049999998	193,140			4,251		427,080			(72,527)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/21/2023	12/19/2025	3,289		285.44819999999	17,640			1,917		13,279			(6,624)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/16/2023	11/14/2025	21,912		275.18369999999	153,400			9,284		252,281			(57,604)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/07/2023	12/05/2025	20,696		275.7312	152,320			13,619		229,929			(57,199)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/30/2023	11/28/2025	14,367		279.59350000001	91,260			7,281		110,171			(34,270)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/29/2023	12/29/2025	38,379		284.14890000003	231,000			28,202		214,045			(86,506)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/02/2023	10/31/2025	7,507		272.53742999997	51,200			2,113		105,816			(19,226)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/14/2023	12/12/2025	10,676		277.07279999997	78,300			7,755		106,425			(29,403)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/12/2023	10/10/2025	17,965		273.06819999999	124,320			1,539		244,477			(46,684)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/05/2023	10/03/2025	11,325		268.86335000003	85,200			234		201,914			(31,994)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/22/2023	11/21/2025	15,905		275.7672	115,240			8,073		174,817			(43,215)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/09/2023	11/07/2025	12,723		273.11930000001	88,060			4,482		171,928			(33,068)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/02/2023	10/31/2025	19,601		294.27100000002	117,600			4,853		221			(44,161)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/07/2023	12/05/2025	21,463		288.58109999999	201,500			18,016		11,551			(75,666)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/19/2023	10/17/2025	28,734		282.8116	291,920			6,425		21,062			(109,621)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/14/2023	12/12/2025	15,167		289.80990000003	143,440			14,206		6,892			(53,864)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/12/2023	10/10/2025	28,782		288.08159999998	267,260			3,309		305			(100,360)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/30/2023	11/28/2025	27,712		288.10264000001	262,400			20,934		14,532			(98,535)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/05/2023	10/03/2025	16,888		282.24038999999	167,040			460		3,928			(62,726)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/21/2023	12/19/2025	35,681		290.88709999998	344,240			37,407		14,219			(129,268)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/29/2023	12/29/2025	33,294		290.58974999998	333,680			40,737		19,021			(124,958)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/09/2023	11/07/2025	34,536		286.08670000001	323,730			16,476		19,198			(121,566)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/16/2023	11/14/2025	25,301		287.3759	245,280			14,845		11,767			(92,107)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/26/2023	10/24/2025	50,874		284.46530000001	427,680			13,530		28,347			(160,601)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/22/2023	11/21/2025	32,542		288.5711	304,560			21,336		13,026			(114,210)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	09/25/2025	09/25/2026	294		5385		34,880		34,401		36,791			(479)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/15/2025	05/15/2026	370		5423		42,800		26,574		45,305			(16,226)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	09/11/2025	09/11/2026	334		5398		37,620		35,656		41,786			(1,964)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	08/28/2025	08/28/2026	167		5370		21,510		19,560		23,562			(1,950)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/02/2025	04/30/2026	416		5259		49,280		28,884		63,868			(20,396)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	08/14/2025	08/14/2026	294		5408		28,640		24,942		30,398			(3,698)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/18/2025	06/18/2026	17		42214		9,310		6,668		13,878			(2,642)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/18/2025	06/18/2026	12		42087		22,900		16,402		49,746			(6,498)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	08/14/2025	08/14/2026	67		44732		70,200		61,136		76,914			(9,064)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	09/05/2025	09/04/2026	135		23581		61,440		57,526		67,065			(3,914)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2025	06/18/2026	157		21626		65,960		47,638		88,387			(18,322)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	08/07/2025	08/07/2026	111		23202		53,560		45,614		60,405			(7,946)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/30/2025	05/29/2026	178		21384		74,860		49,768		104,258			(25,092)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	07/31/2025	07/31/2026	116		23056		55,890		46,524		63,723			(9,366)				0/0

SCHEDULE DB - PART A - SECTION 1

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RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	06/26/2025	06/26/2026	2,700		0.997		72,630		53,475		89,797			(19,155)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	08/14/2025	08/14/2026	1,600		0.9939999999999999		43,040		37,483		47,618			(5,557)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	05/30/2025	05/29/2026	2,300		1.0069999999999999		57,040		37,921		76,531			(19,119)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	08/28/2025	08/28/2026	1,700		0.998		40,970		37,256		41,516			(3,714)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/27/2025	08/27/2026	211		2364		4,800		4,352		5,265			(448)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	09/17/2025	09/17/2026	208		2400		7,100		6,846		7,448			(254)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	08/28/2025	08/28/2026	547		2400		32,760		29,790		35,852			(2,970)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	07/24/2025	07/24/2026	1,154		2245		53,820		43,766		66,870			(10,054)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	05/07/2025	05/07/2026	240		2869		49,700		29,765		86,631			(19,935)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/11/2025	06/11/2026	164		3046		7,800		5,421		10,524			(2,379)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/27/2025	08/27/2026	153		3265		6,950		6,301		5,977			(649)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	05/07/2025	05/07/2026	206		2916		9,300		5,570		16,171			(3,730)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/27/2025	08/27/2026	153		3225		28,150		25,521		24,106			(2,629)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	04/24/2025	04/24/2026	879		2764		47,250		26,611		69,212			(20,639)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	07/31/2025	07/31/2026	666		3158		49,980		41,604		55,779			(8,376)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/08/2025	05/08/2026	610		2957		40,680		24,475		59,019			(16,205)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	08/28/2025	08/28/2026	397		3288		31,720		28,844		30,606			(2,876)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2025	06/18/2026	694		3010		50,610		36,552		63,440			(14,058)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	07/17/2025	07/17/2026	788		3164		57,000		45,255		61,599			(11,745)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/05/2025	06/05/2026	728		3012		57,200		38,814		74,113			(18,386)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/14/2025	08/14/2026	4,291		403.33159999999998		23,970		20,875		52,866			(3,095)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/13/2025	08/13/2026	22,897		397.03257000000002		202,020		175,380		373,331			(26,640)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/20/2025	08/20/2026	6,574		403.81571000000002		33,280		29,531		75,288			(3,749)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/14/2025	08/14/2026	22,968		395.4076		206,570		179,898		400,159			(26,673)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2025	06/18/2026	11,520		393.75504000000001		80,550		58,175		208,836			(22,375)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	04/30/2025	04/30/2026	21,079		388.24196000000001		181,220		105,048		466,562			(76,172)				D/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		13,650		54,775			(5,250)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2025	06/18/2026	16,640		387.89559000000003		162,500		117,361		378,371			(45,139)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	04/30/2025	04/30/2026	8,740		392.52118000000002		57,800		33,505		162,950			(24,295)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/14/2025	08/14/2026	9,844		400.5582		65,520		57,060		137,777			(8,460)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	04/30/2025	04/30/2026	6,683		397.96746000000002		30,940		17,935		97,395			(13,005)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/13/2025	08/13/2026	9,813		402.19916000000001		63,960		55,526		127,510			(8,434)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/20/2025	08/20/2026	22,503		396.30101999999999		181,560		161,110		369,990			(20,450)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/13/2025	08/13/2026	4,026		404.98117000000002		22,080		19,168		45,841			(2,912)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/20/2025	08/20/2026	6,574		398.27857		47,320		41,990		98,847			(5,330)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	RBC-	01/31/2024	01/30/2026	5,488		364.08555000000001	59,400			9,873		251,379			(22,275)				D/0
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		25,205		66,466			(6,695)				D/0

SCHEDULE DB - PART A - SECTION 1

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S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	RBC-	03/21/2024	03/20/2026	8,344		372.25301999999999	86,800			20,353		315,756			(32,685)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	08/20/2025	08/20/2027	3,034		395.90550999999999		34,800		32,843		58,634			(1,957)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	08/13/2025	08/13/2027	6,290		396.63513999999998		77,250		72,164		122,227			(5,086)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	RBC-	01/25/2024	01/23/2026	3,580		362.76686999999998	38,480			6,051		168,630			(14,490)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	RBC-	02/01/2024	01/30/2026	5,734		366.23	61,740			10,304		250,526			(23,248)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	RBC-	02/14/2024	02/13/2026	4,421		361.51812000000001	47,200			8,753		213,782			(17,700)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	RBC-	01/24/2024	01/23/2026	3,588		361.56542000000002	39,260			6,148		173,280			(14,723)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	RBC-	04/11/2024	04/10/2026	5,096		373.60572000000002	54,530			14,366		186,329			(20,533)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	RBC-	02/29/2024	02/27/2026	4,110		364.2201	44,550			9,156		187,845			(16,775)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	RBC-	03/07/2024	03/06/2026	7,543		368.62146000000001	90,160			19,400		312,127			(33,950)				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		39,043		89,171			(6,257)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	08/14/2025	08/13/2027	6,310		395.01139999999998		79,500		74,367		128,949			(5,133)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	RBC-	09/11/2025	09/10/2027	1,794		706.42944		24,310		23,676		40,463			(634)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	RBC-	08/20/2025	08/20/2026	1,998		5711		265,620		235,701		294,863			(29,919)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	RBC-	09/04/2025	09/04/2026	1,409		5742		202,500		188,036		189,482			(14,464)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	RBC-	08/20/2025	08/20/2026	123		5700		17,010		15,094		18,873			(1,916)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	RBC-	08/20/2025	08/20/2027	613		5620		141,400		133,447		156,028			(7,953)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	RBC-	09/04/2025	09/03/2027	435		5725		88,500		85,339		86,516			(3,161)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	RBC-	08/20/2025	08/20/2027	245		5711		45,360		42,809		50,047			(2,551)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	RBC-	09/04/2025	09/03/2027	609		5748		117,250		113,063		114,222			(4,188)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	RBC-	09/04/2025	09/01/2028	539		5737		127,100		124,074		125,725			(3,026)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	RBC-	08/20/2025	08/18/2028	403		5688		94,530		90,984		102,941			(3,546)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	RBC-	09/04/2025	09/04/2029	557		5748		144,320		141,750		144,249			(2,570)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	RBC-	08/20/2025	08/20/2029	333		5682		88,920		86,423		96,195			(2,497)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	RBC-	08/20/2025	08/20/2030	1,314		5705		371,250		362,910		397,682			(8,340)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	RBC-	09/04/2025	09/04/2030	1,809		5725		525,200		517,718		533,138			(7,482)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	11/30/2023	11/28/2025	6,693		357.87281999999999	74,640			5,955		346,304			(28,029)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	CITI-	10/05/2023	10/03/2025	7,253		344.68	77,500			213		472,285			(29,102)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	RBC-	11/22/2023	11/21/2025	6,457		355.86378000000002	68,770			4,818		348,143			(25,789)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	11/16/2023	11/14/2025	5,908		355.48	63,210			3,826		319,970			(23,736)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	11/21/2023	11/21/2025	6,734		356.39	71,760			5,020		358,505			(26,873)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	10/12/2023	10/10/2025	4,600		347.50214999999997	48,640			602		286,320			(18,265)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	10/25/2023	10/24/2025	5,182		347.33	53,820			1,700		323,173			(20,183)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML-	12/28/2023	12/26/2025	4,928		364.86477000000002	54,720			6,473		221,791			(20,548)				0/0

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S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	CITI-	10/04/2023	10/03/2025	7,254		344.66	75,000			206		472,458			(28,125)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	11/01/2023	10/31/2025	4,582		349.2	47,840			1,971		277,042			(17,940)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	11/15/2023	11/14/2025	6,214		354.06	66,000			3,989		345,326			(24,750)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	RBC-	11/02/2023	10/31/2025	4,837		351.11853000000002	49,810			2,055		283,692			(18,704)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	11/29/2023	11/28/2025	6,682		358.82082000000003	73,680			5,870		339,446			(27,630)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	10/26/2023	10/24/2025	5,182		347.68734000000001	52,920			1,674		321,318			(19,872)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	12/21/2023	12/19/2025	5,775		363.64	63,420			6,892		265,463			(23,815)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	10/19/2023	10/17/2025	5,170		348.18	53,640			1,181		318,173			(20,143)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	12/07/2023	12/05/2025	3,059		359.29039999999998	33,550			3,000		153,891			(12,599)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	11/09/2023	11/07/2025	4,842		350.07661000000002	53,380			2,717		288,346			(20,045)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	RBC-	10/11/2023	10/10/2025	4,583		348.74090999999999	47,840			591		279,798			(17,940)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML-	12/29/2023	12/29/2025	5,210		365.23	57,000			6,959		235,436			(21,346)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	10/18/2023	10/17/2025	5,160		348.82	53,820			1,183		314,295			(20,183)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML-	11/08/2023	11/07/2025	4,545		350.99385000000001	49,120			2,496		267,105			(18,420)				0/0
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/13/2023	12/12/2025	4,990		359.99860000000001	55,440			5,483		248,587			(20,790)				0/0
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	N/A	Equity/Index	RBC-	12/06/2023	12/05/2025	3,063		358.79084999999998	32,560			2,907		156,242			(12,210)				0/0
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/14/2023	12/12/2025	5,234		361.56792000000002	60,800			6,021		251,428			(22,831)				0/0
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/20/2023	12/19/2025	5,511		362.56707	61,400			6,663		259,174			(23,025)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	09/04/2025	09/04/2026	14,627		441.37520000000001		56,400		52,371		56,822			(4,029)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	09/04/2025	09/04/2026	9,751		427.01819999999998		85,200		79,114		87,775			(6,086)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	09/24/2025	09/24/2026	12,476		426.75587999999999		98,430		96,808		121,778			(1,622)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	09/17/2025	09/17/2026	13,468		426.76755000000003		101,200		97,586		128,270			(3,614)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	09/10/2025	09/10/2026	9,545		426.57839999999999		74,880		70,766		89,577			(4,114)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	09/17/2025	09/17/2026	16,161		439.83602999999999		54,780		52,824		73,993			(1,956)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	09/24/2025	09/24/2026	12,966		439.83652000000001		47,170		46,392		61,537			(778)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	09/10/2025	09/10/2026	16,642		438.83640000000003		63,240		59,765		78,170			(3,475)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	06/12/2025	06/12/2026	1,602		308.45359999999999		5,800		4,047		7,956			(1,753)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	08/21/2025	08/21/2026	1,627		306.67541999999997		4,600		4,095		6,549			(505)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	JPM-	10/12/2023	10/10/2025	2,816		572.79744000000005	50,120			620		115,015			(18,821)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	WF-	11/22/2023	11/21/2025	9,084		598.13751999999999	160,740			11,261		197,190			(60,278)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	10/05/2023	10/03/2025	3,030		557.47134000000005	68,100			187		168,340			(25,573)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	GS-	12/29/2023	12/29/2025	6,610		647.80449999999996	47,950			5,854		22,013			(17,957)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	JPM-	11/02/2023	10/31/2025	6,118		581.23077999999998	110,360			4,554		210,391			(41,442)				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)
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	WF-	11/16/2023	11/14/2025	8,762		589.61279999999999	161,100			9,750		247,676			(60,496)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	JPM-	12/21/2023	12/19/2025	6,297		616.81862000000001	78,210			8,499		71,955			(29,369)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	JPM-	10/19/2023	10/17/2025	5,007		570.73419000000001	100,250			2,206		217,277			(37,645)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	MS-	12/07/2023	12/05/2025	10,346		609.10400000000004	154,980			13,857		143,038			(58,197)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML-	12/14/2023	12/12/2025	3,410		615.42646000000002	50,400			4,991		40,751			(18,926)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	MS-	11/30/2023	11/28/2025	6,156		607.17312000000004	90,880			7,250		88,696			(34,127)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	JPM-	10/26/2023	10/24/2025	4,210		562.12505999999996	94,500			2,990		220,973			(35,486)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	MS-	11/09/2023	11/07/2025	4,938		578.64374999999995	97,000			4,937		185,324			(36,425)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/15/2023	11/14/2025	1,027		190.30006	8,500			514		15,645			(3,188)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	12/28/2023	12/26/2025	3,034		198.17555999999999	18,420			2,179		24,068			(6,917)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/20/2023	12/19/2025	2,548		193.88512	18,600			2,018		30,147			(6,975)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/29/2023	11/28/2025	1,025		194.1643	6,700			534		11,698			(2,513)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/11/2023	10/10/2025	3,629		193.68163999999999	23,310			288		43,101			(8,741)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/04/2023	10/03/2025	2,608		191.72	15,175			42		36,122			(5,691)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/06/2023	12/05/2025	1,526		196.94309999999999	9,084			811		13,509			(3,407)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/21/2023	11/21/2025	1,537		195.60042000000001	9,414			659		15,493			(3,525)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/13/2023	12/12/2025	1,505		198.5626	9,903			979		11,121			(3,714)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	12/06/2023	12/05/2025	6,954		244.48	57,800			5,161		164,420			(21,675)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/01/2023	10/31/2025	5,861		238.85	47,040			1,938		171,546			(17,640)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/18/2023	10/17/2025	2,906		240.88	23,450			515		79,212			(8,794)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	12/20/2023	12/19/2025	6,867		247.31244000000001	59,330			6,438		144,144			(22,249)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/11/2023	10/10/2025	414		241.4084	3,386			42		11,151			(1,270)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/21/2023	11/21/2025	1,645		248.44820000000001	9,640			674		32,819			(3,610)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/15/2023	11/14/2025	1,651		240.99895000000001	14,440			873		45,169			(5,415)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/04/2023	10/03/2025	2,930		243.45948000000001	16,275			45		72,941			(6,103)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	12/13/2023	12/12/2025	4,866		246.1268	42,120			4,166		107,826			(15,795)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/08/2023	11/07/2025	5,819		240.36939000000001	47,180			2,398		161,433			(17,693)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/25/2023	10/24/2025	7,506		239.82	59,976			1,895		214,119			(22,491)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/29/2023	11/28/2025	9,822		244.10565	82,560			6,578		235,924			(30,960)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/29/2023	11/28/2025	146		5470	27,680			2,205		41,226			(10,380)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/01/2023	10/31/2025	281		5397	43,350			1,786		99,106			(16,256)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	UBS-	10/18/2023	10/17/2025	74		5402	14,280			314		25,970			(5,355)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/01/2023	10/31/2025	468		5387	74,500			3,070		170,155			(27,938)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	UBS-	12/28/2023	12/26/2025	376		5557	78,120			9,241		77,878			(29,335)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	10/04/2023	10/03/2025	295		5422	54,240			149		96,748			(20,340)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	10/11/2023	10/10/2025	219		5452	42,600			527		65,363			(15,975)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	12/20/2023	12/19/2025	126		5490	28,560			3,099		33,224			(10,710)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/08/2023	11/07/2025	370		5415	65,800			3,344		124,267			(24,675)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	12/20/2023	12/19/2025	467		5524	98,280			10,665		108,739			(36,855)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/13/2023	12/12/2025	234		5560	44,070			4,359		46,502			(16,526)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/06/2023	12/05/2025	328		5484	61,920			5,529		88,138			(23,220)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	UBS-	10/25/2023	10/24/2025	412		5372	68,200			2,155		157,639			(25,575)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/29/2023	11/28/2025	347		5464	66,690			5,313		99,768			(25,009)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	UBS-	10/18/2023	10/17/2025	368		5500	55,200			1,213		93,935			(20,700)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/21/2023	11/21/2025	183		5465	33,500			2,344		52,394			(12,545)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	UBS-	11/15/2023	11/14/2025	165		5470	28,530			1,724		47,231			(10,699)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	UBS-	11/15/2023	11/14/2025	422		5377	91,770			5,547		159,481			(34,414)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/06/2023	12/05/2025	164		5440	34,470			3,078		51,064			(12,926)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	UBS-	10/25/2023	10/24/2025	131		5318	24,920			787		57,136			(9,345)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	10/11/2023	10/10/2025	310		5474	57,290			708		85,807			(21,484)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/21/2023	11/21/2025	403		5438	78,760			5,510		126,134			(29,494)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/13/2023	12/12/2025	558		5555	106,640			10,547		113,663			(39,990)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	UBS-	12/28/2023	12/26/2025	554		5574	110,670			13,092		106,873			(41,558)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML-	09/27/2023	09/25/2026	161		5512	41,310			13,581		45,740			(10,328)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	05/10/2023	05/08/2026	89		5617	20,735			4,158		16,458			(5,184)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/29/2023	11/27/2026	347		5470	80,560			31,132		113,854			(20,140)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/21/2023	11/20/2026	439		5427	105,360			40,004		156,499			(26,316)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML-	04/19/2023	04/17/2026	71		5583	17,200			3,119		14,626			(4,300)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML-	05/17/2023	05/15/2026	18		5542	4,540			940		4,200			(1,135)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	UBS-	10/18/2023	10/16/2026	405		5413	91,740			31,924		147,868			(22,935)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	05/03/2023	05/01/2026	54		5608	11,841			2,299		10,210			(2,960)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	UBS-	11/15/2023	11/13/2026	477		5426	110,760			41,383		170,548			(27,690)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	08/16/2023	08/14/2026	373		5585	92,610			26,884		85,184			(23,153)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/06/2023	07/06/2026	194		5681	42,020			10,678		30,741			(10,486)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML-	04/05/2023	04/02/2026	125		5573	31,500			5,284		26,180			(7,882)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML-	10/04/2023	10/02/2026	331		5433	72,000			24,132		114,942			(18,000)				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)
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS	04/12/2023	04/10/2026	53		5629	11,970			2,094		9,086			(2,993)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS	03/29/2023	03/27/2026	107		5586	25,020			4,055		21,330			(6,255)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	UBS	12/28/2023	12/28/2026	626		5580	150,500			62,319		156,843			(37,556)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM	08/30/2023	08/28/2026	386		5653	95,040			28,808		72,022			(23,760)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	UBS	07/19/2023	07/17/2026	243		5740	58,660			15,524		31,240			(14,665)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	12/20/2023	12/18/2026	575		5524	144,960			58,807		164,497			(36,240)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	11/08/2023	11/06/2026	407		5415	88,440			32,477		148,471			(22,110)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	10/11/2023	10/09/2026	328		5474	73,440			25,085		103,286			(18,360)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM	06/14/2023	06/12/2026	211		5680	47,640			11,081		32,590			(11,910)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM	07/26/2023	07/24/2026	383		5735	89,320			24,211		50,748			(22,330)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM	12/13/2023	12/11/2026	540		5555	125,700			50,188		145,025			(31,425)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	UBS	05/24/2023	05/22/2026	54		5527	13,110			2,797		13,864			(3,278)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM	06/28/2023	06/26/2026	105		5690	23,760			5,831		15,996			(5,940)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM	09/13/2023	09/11/2026	265		5686	56,550			17,866		44,934			(14,138)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	UBS	10/25/2023	10/23/2026	449		5372	91,680			32,491		179,584			(22,920)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM	11/01/2023	10/30/2026	299		5392	58,720			21,187		115,937			(14,680)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	UBS	04/26/2023	04/24/2026	54		5556	12,240			2,298		12,407			(3,060)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS	03/22/2023	03/20/2026	36		5535	8,920			1,389		8,535			(2,230)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM	07/12/2023	07/10/2026	105		5735	22,740			5,872		13,567			(5,685)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS	08/02/2023	07/31/2026	701		5693	161,040			44,684		107,898			(40,260)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	UBS	06/01/2023	06/01/2026	89		5630	20,750			4,609		16,261			(5,178)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS	08/09/2023	08/07/2026	387		5743	79,970			22,702		49,771			(19,993)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS	06/07/2023	06/05/2026	318		5583	85,446			19,327		68,144			(21,362)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM	08/23/2023	08/21/2026	478		5677	102,330			30,362		81,541			(25,583)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM	09/20/2023	09/18/2026	339		5612	76,190			24,559		73,042			(19,048)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	06/22/2023	06/22/2026	176		5675	42,400			10,232		27,550			(10,581)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM	09/07/2023	09/04/2026	354		5623	84,000			26,024		73,295			(21,019)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM	12/06/2023	12/04/2026	364		5484	84,000			33,000		116,058			(21,000)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM	07/26/2023	07/26/2027	435		5735	116,500			52,940		82,264			(21,799)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM	07/06/2023	07/06/2027	194		5675	48,950			21,573		42,211			(9,159)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML	10/11/2023	10/11/2027	401		5562	88,660			44,968		118,578			(16,590)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM	09/07/2023	09/07/2027	425		5651	108,960			52,725		101,629			(20,388)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS	03/22/2023	03/22/2027	36		5540	9,920			3,651		10,291			(1,856)				

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)
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	09/20/2023	09/20/2027	374		5612	95,970			47,294		98,383			(17,957)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	UBS-	05/24/2023	05/24/2027	54		5555	14,310			5,885		15,400			(2,678)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	05/10/2023	05/10/2027	89		5617	23,640			9,495		21,719			(4,423)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	08/30/2023	08/30/2027	386		5574	122,540			58,624		109,715			(22,929)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	UBS-	10/25/2023	10/25/2027	505		5377	117,450			60,697		213,491			(21,977)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	12/20/2023	12/20/2027	611		5507	179,860			99,854		206,234			(33,654)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	09/27/2023	09/27/2027	179		5557	48,100			23,935		53,279			(9,000)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	UBS-	06/01/2023	06/01/2027	89		5630	23,900			9,960		21,284			(4,472)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	UBS-	04/26/2023	04/26/2027	54		5534	14,730			5,775		15,986			(2,756)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	04/05/2023	04/05/2027	125		5573	35,910			13,562		33,306			(6,719)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/28/2023	06/28/2027	70		5667	18,960			8,252		15,543			(3,548)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	06/07/2023	06/07/2027	354		5583	105,480			44,390		94,830			(19,737)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/12/2023	07/12/2027	140		5735	35,600			15,836		26,213			(6,661)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	10/04/2023	10/04/2027	331		5433	82,440			41,418		126,489			(15,426)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	UBS-	11/15/2023	11/15/2027	514		5421	136,920			72,730		201,863			(25,620)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/14/2023	06/14/2027	176		5686	44,800			19,068		36,777			(8,383)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/08/2023	11/08/2027	462		5415	115,500			60,798		183,838			(21,612)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	09/13/2023	09/13/2027	301		5691	73,100			35,673		65,407			(13,678)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/29/2023	11/29/2027	420		5470	111,320			60,200		151,437			(20,830)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	05/17/2023	05/17/2027	36		5548	10,240			4,162		10,134			(1,916)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	08/09/2023	08/09/2027	422		5754	99,000			45,938		76,654			(18,524)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	05/03/2023	05/03/2027	54		5608	13,599			5,397		13,383			(2,545)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	UBS-	12/28/2023	12/28/2027	662		5580	182,780			102,477		193,725			(34,201)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/01/2023	11/01/2027	337		5392	76,320			39,808		139,409			(14,281)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	04/12/2023	04/12/2027	53		5629	13,650			5,220		12,434			(2,554)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	03/29/2023	03/29/2027	125		5580	33,390			12,450		32,714			(6,248)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	04/19/2023	04/19/2027	89		5600	23,900			9,255		22,439			(4,472)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/13/2023	12/13/2027	665		5555	177,230			97,543		203,851			(33,162)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	08/02/2023	08/02/2027	789		5687	205,290			94,273		169,078			(38,413)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	08/16/2023	08/16/2027	408		5641	104,650			49,061		98,723			(19,582)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	UBS-	10/18/2023	10/18/2027	442		5419	112,320			57,507		173,210			(21,017)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/06/2023	12/06/2027	401		5479	106,700			58,213		142,382			(19,965)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	06/22/2023	06/22/2027	281		5680	66,400			28,626		59,864			(12,424)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/21/2023	11/19/2027	457		5433	123,500			66,031		176,534			(23,140)				

SCHEDULE DB - PART A - SECTION 1

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SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	08/23/2023	08/23/2027	531		5677	132,000			62,517		118,206			(24,699)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	UBS-	07/19/2023	07/19/2027	243		5735	67,900			30,529		46,124			(12,705)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	12/20/2023	12/20/2028	647		5512	208,800			134,547		235,579			(31,234)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	UBS-	12/28/2023	12/28/2028	733		5574	226,320			146,829		239,883			(33,855)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	UBS-	06/01/2023	06/01/2028	107		5630	31,860			17,004		29,712			(4,766)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	04/19/2023	04/19/2028	107		5600	31,920			16,284		31,286			(4,775)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/26/2023	07/26/2028	487		5735	146,160			82,410		112,262			(21,864)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	05/03/2023	05/03/2028	54		5602	15,171			7,856		15,721			(2,269)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/12/2023	07/12/2028	158		5707	46,620			25,928		38,226			(6,974)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	10/04/2023	10/04/2028	368		5330	117,600			70,818		177,059			(17,592)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/06/2023	07/06/2028	212		5669	60,240			33,305		55,295			(9,011)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	UBS-	07/19/2023	07/19/2028	278		5746	84,480			47,309		62,486			(12,637)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	08/02/2023	08/02/2028	841		5687	239,472			135,941		214,150			(35,822)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	09/20/2023	09/20/2028	410		5606	117,760			70,011		124,007			(17,616)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	08/23/2023	08/23/2028	548		5677	153,450			88,875		143,677			(22,954)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	05/10/2023	05/10/2028	107		5617	31,242			16,297		30,419			(4,673)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	UBS-	05/24/2023	05/24/2028	54		5555	15,900			8,416		17,343			(2,378)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	05/17/2023	05/17/2028	36		5542	11,420			6,001		11,595			(1,708)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/29/2023	11/29/2028	474		5470	138,580			87,704		184,793			(20,730)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	04/12/2023	04/12/2028	53		5624	15,210			7,701		14,839			(2,275)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	08/16/2023	08/16/2028	479		5641	138,240			79,535		134,320			(20,679)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	03/22/2023	03/22/2028	36		5546	10,740			5,314		11,552			(1,607)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	UBS-	11/15/2023	11/15/2028	551		5421	160,800			100,533		229,764			(24,054)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/14/2023	06/14/2028	176		5686	49,100			26,554		44,058			(7,345)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	04/05/2023	04/05/2028	143		5573	45,600			22,912		43,751			(6,821)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	06/22/2023	06/22/2028	281		5675	86,080			46,931		72,324			(12,877)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/13/2023	12/13/2028	719		5555	211,600			135,540		243,560			(31,653)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	09/07/2023	09/07/2028	460		5651	132,080			77,583		127,486			(19,758)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	UBS-	04/26/2023	04/26/2028	54		5551	15,990			8,218		17,369			(2,392)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/08/2023	11/08/2028	499		5415	138,780			86,234		211,587			(20,760)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	06/07/2023	06/07/2028	371		5583	119,742			64,300		113,811			(17,912)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	UBS-	10/25/2023	10/25/2028	486		5377	125,320			76,909		216,383			(18,747)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	08/30/2023	08/30/2028	439		5579	151,250			88,181		138,857			(22,625)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/06/2023	12/06/2028	419		5490	121,210			77,176		158,114			(18,132)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	11/21/2023	11/21/2028	531		5433	158,050			99,333		219,136			(23,643)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM	11/01/2023	11/01/2028	449		5355	120,720			74,549		208,709			(18,058)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM	06/28/2023	06/28/2028	105		5690	30,720			16,850		26,364			(4,595)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM	09/13/2023	09/13/2028	336		5782	80,370			47,473		71,664			(12,022)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS	08/09/2023	08/09/2028	439		5760	113,225			64,709		96,591			(16,937)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	09/27/2023	09/27/2028	215		5535	65,640			39,276		74,153			(9,819)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	10/11/2023	10/11/2028	438		5469	125,280			75,923		169,364			(18,741)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	UBS	10/18/2023	10/18/2028	460		5413	129,250			78,825		193,518			(19,334)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS	03/29/2023	03/29/2028	125		5580	36,610			18,255		37,784			(5,476)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU	07/10/2025	07/10/2026	884		2239		51,000		39,511		65,131			(11,489)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU	09/25/2025	09/25/2026	581		2389		38,780		38,247		39,978			(533)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS	06/26/2025	06/26/2026	17,786		393.176429999998		153,300		112,869		326,859			(40,431)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS	06/04/2025	06/04/2026	3,579		400.197600000002		17,080		11,543		46,237			(5,537)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS	07/01/2025	07/01/2026	4,063		403.281920000001		19,040		14,280		45,512			(4,760)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS	09/11/2025	09/11/2026	1,474		415.242000000002		8,160		7,734		8,987			(426)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS	08/28/2025	08/28/2026	3,751		408.708019999998		18,750		17,050		33,183			(1,700)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS	09/04/2025	09/04/2026	4,961		414.407359999998		21,400		19,871		31,485			(1,529)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS	06/26/2025	06/26/2026	11,942		397.505699999999		79,900		58,827		179,914			(21,073)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS	05/30/2025	05/29/2026	4,887		397.70148		22,990		15,284		71,580			(7,706)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS	08/28/2025	08/28/2026	13,753		399.91		117,150		106,529		192,623			(10,621)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS	09/04/2025	09/04/2026	3,473		402.31376		31,220		28,990		43,516			(2,230)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS	08/21/2025	08/21/2026	6,846		402.67219		34,560		30,762		83,258			(3,798)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS	09/11/2025	09/11/2026	18,914		404.6574		190,960		180,992		211,849			(9,968)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS	08/21/2025	08/21/2026	6,339		397.150730000001		45,500		40,500		100,411			(5,000)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS	05/30/2025	05/29/2026	9,260		391.481319999998		65,160		43,320		181,174			(21,840)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS	06/26/2025	06/26/2026	3,303		402.228540000001		16,380		12,060		39,036			(4,320)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS	09/11/2025	09/11/2026	10,563		415.242000000002		58,480		55,427		64,410			(3,053)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS	07/01/2025	07/01/2026	7,110		397.768300000001		47,600		35,700		106,060			(11,900)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS	05/30/2025	05/29/2026	20,835		388.37124		175,770		116,855		463,062			(58,915)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS	06/04/2025	06/04/2026	12,781		395.112000000002		85,000		57,445		213,083			(27,555)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS	08/21/2025	08/21/2026	22,567		395.178780000002		181,560		161,608		389,850			(19,952)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS	07/01/2025	07/01/2026	14,473		395.79915		108,870		81,653		237,002			(27,218)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS	08/28/2025	08/28/2026	7,252		404.30901		47,850		43,512		81,588			(4,338)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS	06/04/2025	06/04/2026	16,871		391.591200000001		137,940		93,223		329,214			(44,717)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS	09/04/2025	09/04/2026	21,830		402.71688		191,840		178,137		268,095			(13,703)				

SCHEDULE DB - PART A - SECTION 1

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S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	06/04/2025	06/04/2027	4,601		390.80880000000		53,820		45,108		102,752			(8,712)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	07/01/2025	07/01/2027	2,793		393.43617		33,000		28,881		57,694			(4,119)				
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		23,518		47,559			(3,572)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	08/21/2025	08/20/2027	2,789		394.78438999999997		31,900		30,147		55,918			(1,753)				
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		58,059		144,086			(11,631)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2025	09/10/2027	2,702		403.029		38,500		37,495		41,140			(1,005)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	09/04/2025	09/03/2027	7,442		402.31376		91,500		88,232		115,895			(3,268)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS-	04/03/2024	04/02/2026	1,873		370.79968000000002	23,450			5,903		73,580			(8,806)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	08/28/2025	08/27/2027	4,751		399.51008999999999		57,000		54,416		81,462			(2,584)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS-	04/04/2024	04/02/2026	1,877		369.59345000000002	23,940			6,051		75,963			(9,027)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	07/17/2025	07/17/2026	2,706		405.64708000000002		16,720		13,275		17,564			(3,445)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	07/10/2025	07/10/2026	1,229		405.59953999999999		8,550		6,624		8,678			(1,926)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	08/28/2025	08/28/2026	1,221		409.49		2,850		2,592		2,915			(258)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	06/20/2025	06/18/2026	2,477		404.18378000000001		10,700		7,728		13,127			(2,972)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	07/31/2025	07/31/2026	9,098		437.17025000000001		36,630		30,491		38,065			(6,139)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	07/23/2025	07/23/2026	5,629		427.01835		44,620		36,162		42,619			(8,458)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	07/31/2025	07/31/2026	15,492		426.19015999999999		121,590		101,214		127,918			(20,376)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	07/16/2025	07/16/2026	18,228		425.06106		137,640		108,902		149,976			(28,738)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	07/09/2025	07/09/2026	6,647		426.51		46,440		35,851		48,726			(10,589)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	07/17/2025	07/17/2026	17,960		425.56362000000001		137,240		108,963		144,987			(28,277)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	07/30/2025	07/30/2026	9,084		437.46168		34,780		28,856		36,772			(5,924)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	07/16/2025	07/16/2026	17,981		437.24045999999998		62,050		49,095		67,753			(12,955)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	07/01/2025	07/01/2026	16,950		425.39859999999999		138,000		103,500		127,986			(34,500)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	08/28/2025	08/28/2026	17,827		441.43022000000002		63,510		57,752		66,019			(5,758)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	07/01/2025	07/01/2026	10,809		440.05347999999998		35,640		26,730		29,684			(8,910)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	07/17/2025	07/17/2026	17,960		437.75742000000002		63,510		50,424		66,145			(13,086)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	07/10/2025	07/10/2026	5,654		437.73831999999999		20,010		15,502		19,911			(4,508)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	07/09/2025	07/09/2026	5,662		437.47739999999999		19,550		15,092		20,033			(4,458)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	07/10/2025	07/10/2026	6,637		426.75418000000002		47,520		36,815		48,450			(10,705)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	07/30/2025	07/30/2026	15,712		426.46404000000001		120,320		99,826		126,545			(20,494)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	06/20/2025	06/18/2026	12,135		420.33497999999997		101,430		73,255		116,503			(28,175)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	06/20/2025	06/18/2026	6,439		436.48617999999999		27,820		20,092		21,200			(7,728)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	07/23/2025	07/23/2026	13,704		437.23410000000001		58,240		47,200		53,994			(11,040)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	08/28/2025	08/28/2026	7,082		419.31776000000002		88,740		80,695		91,332			(8,045)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	06/05/2025	06/04/2027	1,164		696.66438000000005		16,450		13,806		16,290			(2,644)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	08/14/2025	08/13/2027	1,639		705.88570000000004		22,900		21,422		23,486			(1,478)				

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)
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	09/18/2025	09/17/2027	3,146		688.43460000000005		50,730		49,894		65,413			(836)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	07/24/2025	07/23/2027	1,149		693.94713999999999		18,690		16,944		19,203			(1,746)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	07/17/2025	07/16/2027	828		696.40047000000004		11,450		10,270		13,028			(1,180)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	08/07/2025	08/06/2027	985		711.68575999999996		11,820		10,943		12,490			(877)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	07/10/2025	07/09/2027	1,487		709.24752000000001		16,560		14,695		18,213			(1,865)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS-	08/28/2025	08/27/2027	1,477		719.52425000000005		15,390		14,692		17,264			(698)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/16/2025	07/16/2026	264		757.89275999999995		12,320		9,748		20,283			(2,572)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	08/13/2025	08/13/2026	128		778.61369999999999		5,950		5,165		8,102			(785)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/18/2025	06/18/2026	141		705.64059999999995		6,500		4,656		16,321			(1,844)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/23/2025	07/23/2026	129		777.61684000000002		6,170		5,000		8,269			(1,170)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/01/2025	07/01/2026	134		748.09320000000002		6,230		4,673		11,069			(1,558)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	08/27/2025	08/27/2026	257		775.94516999999996		12,140		11,006		16,910			(1,134)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	09/17/2025	09/17/2026	126		794.54917999999998		6,260		6,036		7,349			(224)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	08/27/2025	08/27/2026	697		5723		100,800		91,385		101,244			(9,415)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	08/13/2025	08/13/2026	1,310		5701		183,000		158,868		191,965			(24,132)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	09/24/2025	09/24/2026	486		5762		65,520		64,440		63,672			(1,080)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	09/24/2025	09/24/2026	1,336		5791		161,700		159,035		157,381			(2,665)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	09/17/2025	09/17/2026	1,750		5777		233,310		224,978		214,637			(8,333)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	08/13/2025	08/13/2026	367		5713		49,140		42,660		51,532			(6,480)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	08/27/2025	08/27/2026	1,881		5723		272,160		246,738		273,358			(25,422)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	08/27/2025	08/27/2027	1,324		5729		259,920		247,798		261,533			(12,122)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	08/27/2025	08/27/2027	488		5729		95,760		91,294		96,355			(4,466)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	09/17/2025	09/17/2027	450		5777		84,500		82,993		79,859			(1,507)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	UBS-	02/22/2024	02/20/2026	211		5692	39,240			7,686		25,463			(14,776)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	UBS-	02/22/2024	02/20/2026	352		5641	74,000			14,494		54,231			(27,865)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	08/13/2025	08/13/2027	384		5701		73,920		69,053		77,746			(4,867)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	09/17/2025	09/17/2027	87		5864		13,000		12,768		12,210			(232)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	09/24/2025	09/24/2027	312		5762		58,860		58,376		57,817			(484)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	UBS-	01/04/2024	01/02/2026	342		5548	65,170			8,360		74,026			(24,540)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	09/24/2025	09/24/2027	573		5785		101,970		101,131		99,978			(839)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	08/13/2025	08/11/2028	419		5707		95,280		91,096		100,026			(4,184)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	08/27/2025	08/25/2028	87		5620		25,200		24,416		25,425			(784)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	UBS-	01/04/2024	01/04/2027	378		5548	88,200			37,154		102,996			(22,050)				

SCHEDULE DB - PART A - SECTION 1

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SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	09/24/2025	09/22/2028	312		5774		69,300		68,920		68,243			(380)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	09/17/2025	09/15/2028	416		5772		95,280		94,147		90,972			(1,133)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	08/27/2025	08/25/2028	575		5735		133,650		129,493		134,353			(4,157)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	UBS-	02/22/2024	02/22/2027	475		5680	110,700			51,599		93,998			(27,675)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	09/17/2025	09/15/2028	381		5748		91,300		90,214		87,385			(1,086)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	08/27/2025	08/27/2029	557		5740		144,960		141,584		145,586			(3,376)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	UBS-	01/04/2024	01/04/2028	432		5543	116,640			66,045		136,457			(21,855)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	09/24/2025	09/24/2029	330		5774		83,030		82,689		81,948			(341)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	UBS-	02/22/2024	02/22/2028	616		5680	164,500			98,677		149,318			(30,823)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	08/13/2025	08/13/2029	524		5701		135,600		131,142		142,194			(4,458)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	09/17/2025	09/17/2029	485		5772		125,720		124,601		120,772			(1,119)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	09/17/2025	09/17/2030	1,854		5772		525,370		521,628		505,904			(3,742)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	08/27/2025	08/27/2030	2,021		5735		578,840		568,056		580,900			(10,784)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	UBS-	02/22/2024	02/22/2029	563		5675	167,680			114,056		156,755			(25,111)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	UBS-	01/04/2024	01/04/2029	504		5548	149,800			97,867		172,519			(22,433)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	08/13/2025	08/13/2030	1,764		5701		496,920		483,850		520,329			(13,070)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	09/24/2025	09/24/2030	1,302		5768		362,250		361,059		357,690			(1,191)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	04/24/2025	04/24/2026	352		5023		32,760		18,450		46,848			(14,310)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	05/22/2025	05/22/2026	332		5441		38,700		24,772		41,701			(13,928)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/20/2025	08/20/2026	11		44803		20,350		18,058		28,774			(2,292)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/04/2025	09/04/2026	22		45530		16,600		15,414		16,459			(1,186)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/13/2025	08/13/2026	16		44698		27,720		24,065		40,388			(3,655)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/13/2025	08/13/2026	27		44698		23,640		20,523		26,981			(3,117)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/16/2025	07/16/2026	16		44255		28,490		22,542		41,501			(5,948)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2025	06/11/2026	26		42823		16,830		11,698		23,145			(5,132)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2025	06/25/2026	21		42381		19,530		14,326		26,230			(5,204)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/09/2025	07/09/2026	25		45259		17,600		13,587		22,473			(4,013)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2025	06/25/2026	12		43025		20,100		14,744		40,216			(5,356)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/06/2025	08/06/2026	27		44016		20,760		17,623		25,044			(3,137)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2025	06/11/2026	12		42694		22,300		15,500		41,662			(6,800)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/16/2025	07/16/2026	32		44211		22,960		18,166		27,805			(4,794)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/20/2025	08/20/2026	20		44893		14,400		12,778		15,750			(1,622)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/06/2025	08/06/2026	14		43972		25,080		21,290		41,905			(3,790)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	09/04/2025	09/04/2026	2,400		23633		23,760		22,063		34,991			(1,697)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	06/12/2025	06/12/2026	5,000		21913		57,500		40,124		127,524			(17,376)				

SCHEDULE DB - PART A - SECTION 1

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NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	06/18/2025	06/18/2026	3,300		21720		30,030		21,509		62,214			(8,521)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	06/20/2025	06/18/2026	1,300		0.99		39,260		28,354		55,467			(10,906)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	05/22/2025	05/22/2026	2,200		0.99		58,080		37,178		75,470			(20,902)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/18/2025	06/18/2026	237		2098		5,200		3,725		8,265			(1,475)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2025	06/25/2026	234		2132		7,450		5,465		12,476			(1,985)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/20/2025	08/20/2026	308		2249		10,150		9,007		13,882			(1,143)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2025	06/11/2026	372		2131		11,840		8,229		19,391			(3,611)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/04/2025	09/04/2026	252		2372		8,100		7,521		9,025			(579)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/30/2025	04/30/2026	509		1964		14,900		8,637		27,075			(6,263)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	06/20/2025	06/18/2026	996		2101		55,020		39,737		79,781			(15,283)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2025	07/02/2026	584		2197		24,050		18,104		30,981			(5,946)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	05/01/2025	05/01/2026	1,366		1970		54,810		31,922		89,165			(22,888)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	05/08/2025	05/08/2026	839		2026		33,830		20,354		54,361			(13,476)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	07/31/2025	07/31/2026	723		2218		30,880		25,705		40,230			(5,175)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/04/2025	06/04/2026	364		3043		17,160		11,597		25,176			(5,563)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2025	06/25/2026	164		3054		8,250		6,052		11,579			(2,198)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/20/2025	08/20/2026	189		3123		8,460		7,507		9,045			(953)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/01/2025	05/01/2026	1,242		403.49538000000001		5,050		2,941		4,897			(2,109)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2025	04/17/2026	4,231		399.52548000000002		19,890		10,909		18,944			(8,981)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/22/2025	05/22/2026	2,972		403.02233999999999		18,720		11,983		16,814			(6,737)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/07/2025	05/07/2026	12,879		424.34125		87,360		52,320		74,066			(35,040)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/22/2025	05/22/2026	14,115		423.21384		109,440		70,054		95,944			(39,386)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/23/2025	04/23/2026	9,451		215.43907999999999		61,940		34,714		56,164			(27,226)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/01/2025	05/01/2026	14,900		424.83794999999998		87,600		51,020		79,629			(36,580)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/01/2025	05/01/2026	10,430		420.81105000000002		79,800		46,477		76,122			(33,323)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/22/2025	05/22/2026	14,858		434.52107999999998		52,800		33,798		38,865			(19,002)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2025	04/17/2026	20,161		430.41248999999999		71,280		39,095		54,246			(32,185)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2025	06/11/2026	15,568		434.22163999999998		62,370		43,351		49,623			(19,019)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/23/2025	04/23/2026	12,933		224.04025999999999		21,840		12,240		14,587			(9,600)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2025	06/11/2026	13,344		426.12804		92,880		64,557		81,837			(28,323)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/07/2025	05/07/2026	17,337		434.435		56,000		33,538		40,318			(22,462)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/30/2025	05/29/2026	17,494		437.50630000000001		58,220		38,706		36,864			(19,514)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/29/2025	05/29/2026	17,771		436.75170000000003		59,760		39,402		40,298			(20,358)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/30/2025	05/29/2026	10,102		424.92495000000002		80,770		53,698		63,021			(27,072)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2025	04/17/2026	14,685		420.78537		103,250		56,630		94,213			(46,620)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/29/2025	05/29/2026	9,873		424.19204999999999		79,200		52,220		64,991			(26,980)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	03/28/2024	03/27/2026	4,121		652.47735	66,700			16,306		20,861			(25,151)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/02/2024	10/02/2025	3,590		5709.54	178,350			959					(133,763)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	10/02/2024	10/02/2025	2,802		5709.54	379,200			2,039		291,529			(284,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	150		5710	7,994,330			333,097		14,680,142			(5,995,747)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	75		5760	3,739,917			155,830		6,965,223			(2,804,938)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/09/2024	10/09/2025	2,849		5792.04	146,850			3,553					(110,138)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/09/2024	10/09/2025	3,280		5792.04	427,500			10,343		293,932			(320,625)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	75		5720	4,249,617			177,067		7,293,714			(3,187,213)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	125		5790	6,469,942			269,581		11,282,473			(4,852,457)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/16/2024	10/16/2025	3,423		5842.46	178,000			7,656					(133,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/16/2024	10/16/2025	2,739		5842.46	388,800			16,723					(291,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	225		5840	9,952,767			414,699		19,280,988			(7,464,575)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/23/2024	10/23/2025	3,967		5797.42	227,700			14,078					(170,775)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	10/23/2024	10/23/2025	2,932		5797.42	379,100			23,439		21,281			(284,325)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/25/2024	10/17/2025	25		5800	1,245,142			51,881		2,241,877			(933,857)				

SCHEDULE DB - PART A - SECTION 1

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S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	200		5830	9,840,505			410,021		17,433,248			(7,380,378)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/30/2024	10/30/2025	3,870		5813.67	207,000			16,694					(155,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/30/2024	10/30/2025	3,096		5813.67	412,200			33,242		232,899			(309,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	75		5710	4,730,592			215,027		7,470,738			(3,870,485)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	125		5820	6,890,067			313,185		11,098,536			(5,637,328)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	11/06/2024	11/06/2025	3,120		5929.04	166,500			16,650					(124,875)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	11/06/2024	11/06/2025	2,361		5929.04	333,200			33,320					(249,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	100		5740	6,809,955			851,244		9,736,437			(5,107,466)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	75		5960	3,905,817			488,227		5,706,662			(2,929,363)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	11/13/2024	11/13/2025	3,091		5985.38	179,450			21,434					(134,588)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	11/13/2024	11/13/2025	2,590		5985.38	376,650			44,989					(282,488)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	25		5870	1,271,167			158,896		2,140,763			(953,376)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	200		5980	8,715,104			1,089,388		15,036,011			(6,536,328)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/21/2025	50		5900	2,447,930			305,991		4,184,222			(1,835,947)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/20/2024	11/20/2025	3,549		5917.11	178,500			24,792					(133,875)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/20/2024	11/20/2025	2,789		5917.11	381,150			52,938					(285,863)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	150		5900	8,368,430			1,046,054		12,552,667			(6,276,322)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	75		5950	3,921,867			490,233		5,923,264			(2,941,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/27/2024	11/27/2025	3,584		5998.74	204,250			32,340					(153,188)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	11/27/2024	11/27/2025	2,501		5998.74	352,500			55,813		177,597			(264,375)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	200		6010	10,652,903			1,452,669		14,844,692			(8,716,011)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	GoldmanSachs-	12/04/2024	12/04/2025	3,122		6086.49	190,000			33,710					(142,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	12/04/2024	12/04/2025	2,547		6086.49	401,450			71,225					(301,088)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	225		6060	11,615,740			2,419,946		15,883,326			(8,711,805)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	12/11/2024	12/11/2025	3,123		6084.19	182,400			35,794					(136,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	12/11/2024	12/11/2025	2,712		6084.19	404,250			79,329					(303,188)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/13/2024	12/19/2025	25		6000	1,365,292			284,436		1,946,607			(1,023,969)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	225		6060	11,569,615			2,410,336		16,093,521			(8,677,211)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MorganStanley-	12/18/2024	12/18/2025	3,832		5872.16	209,250			45,000					(156,938)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MorganStanley-	12/18/2024	12/18/2025	2,895		5872.16	411,400			88,473		18,109			(308,550)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	150		5880	9,100,728			1,895,985		13,330,738			(6,825,546)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	150		6060	7,189,728			1,497,860		10,864,246			(5,392,296)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	25		6000	1,299,717			270,774		1,946,607			(974,788)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	12/26/2024	12/26/2025	3,809		6037.59	253,000			59,849					(189,750)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	12/26/2024	12/26/2025	3,230		6037.59	471,900			111,632		195,530			(353,925)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	75		5970		3,093,718		703,118		6,112,815			(2,390,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	125		6040		4,617,318		1,049,390		9,395,197			(3,567,927)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	01/02/2025	01/02/2026	3,664		5868.55		212,850		54,357		108,957			(158,493)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MorganStanley-	01/02/2025	01/02/2026	2,641		5868.55		354,950		90,646		453,851			(264,304)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	150		5880		7,710,980		2,249,036		13,598,057			(5,461,944)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	25		5940		1,181,918		344,726		2,129,234			(837,192)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	01/08/2025	01/08/2026	2,197		5918.24		131,300		35,649					(95,651)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	01/08/2025	01/08/2026	2,197		5918.24		315,900		85,769					(230,131)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/13/2025	01/16/2026	50		5800		2,611,127		761,579		5,000,389			(1,849,548)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	175		5920		8,886,418		2,591,872		15,408,264			(6,294,546)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	01/15/2025	01/15/2026	2,689		5949.91		161,600		46,916					(114,684)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	01/15/2025	01/15/2026	2,857		5949.91		384,200		111,542		79,218			(272,658)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	01/22/2025	01/22/2026	2,629		6086.37		160,000		49,462					(110,538)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	01/22/2025	01/22/2026	2,547		6086.37		372,000		115,000		6,085			(257,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	75		5840		5,076,793		1,480,731		7,226,074			(3,596,061)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	150		5950		8,943,830		2,608,617		12,955,156			(6,335,213)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2025	01/16/2026	50		6000		2,870,080		837,107		4,093,868			(2,032,973)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	100		6050		4,756,755		1,387,387		7,819,057			(3,369,368)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	100		6110		4,363,355		1,272,645		7,290,707			(3,090,710)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	01/29/2025	01/29/2026	3,146		6039.31		190,000		62,312		18,695			(127,688)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	01/29/2025	01/29/2026	3,560		6039.31		449,350		147,367		328,496			(301,983)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	225		6050		11,026,918		3,508,565		17,787,856			(7,518,353)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	02/20/2026	50		6000		2,739,160		1,027,185		4,289,753			(1,711,975)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	02/05/2025	02/05/2026	3,794		6061.48		248,400		86,496					(161,904)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	02/05/2025	02/05/2026	3,052		6061.48		440,300		153,319					(286,981)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/10/2025	02/20/2026	50		6050		2,581,305		967,989		4,071,115			(1,613,316)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	100		6010		5,281,755		1,980,658		8,341,926			(3,301,097)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	125		6080		6,010,693		2,254,010		9,659,106			(3,756,683)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	02/12/2025	02/12/2026	2,974		6051.97		178,200		65,764					(112,436)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	02/12/2025	02/12/2026	3,553		6051.97		462,250		170,592		83,875			(291,658)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/13/2025	11/21/2025	50		6000		2,478,345		413,058		3,714,930			(2,065,288)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	02/19/2025	02/19/2026	3,092		6144.15		186,200		72,596					(113,604)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	02/19/2025	02/19/2026	2,604		6144.15		392,000		152,833		738			(239,167)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	125		6060		6,556,693		2,458,760		9,980,677			(4,097,933)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	100		6120		4,836,955		1,813,858		7,463,799			(3,023,097)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	10/17/2025	50		6000		1,860,148		116,259		3,490,189			(1,743,889)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	03/20/2026	50		6000		2,602,358		1,100,998		4,440,051			(1,501,360)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	225		6120		9,001,018		3,375,382		16,956,278			(5,625,636)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	02/26/2025	02/26/2026	3,526		5956.06		199,500		81,938		84,304			(117,563)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	02/26/2025	02/26/2026	3,190		5956.06		450,300		184,945		478,321			(265,355)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	75		5860		3,681,568		1,506,096		7,419,924			(2,175,472)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	175		5970		7,386,668		3,021,819		15,609,379			(4,364,849)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	03/05/2025	03/05/2026	3,423		5842.63		168,000		72,258					(95,742)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	03/05/2025	03/05/2026	3,765		5842.63		402,600		173,161		17,141			(229,439)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/11/2025	03/20/2026	25		5650		1,222,543		560,332		2,994,576			(662,211)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	125		5750		5,237,943		2,400,724		13,684,625			(2,837,219)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	125		5850		4,523,568		2,073,302		12,566,656			(2,450,266)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/20/2026	25		5650		1,212,543		555,749		2,994,576			(656,794)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	03/12/2025	03/12/2026	3,840		5599.3		154,800		69,494		435,361			(85,306)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	03/12/2025	03/12/2026	3,483		5599.3		327,600		147,068		906,887			(180,532)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	125		5540		6,973,818		3,196,333		16,144,552			(3,777,485)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	150		5630		7,493,780		3,434,649		18,144,628			(4,059,131)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	03/19/2025	03/19/2026	3,700		5675.29		165,900		77,598		88,651			(88,302)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	03/19/2025	03/19/2026	4,581		5675.29		436,800		204,310		439,642			(232,490)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	300		5660		15,782,256		7,233,534		35,664,332			(8,548,722)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	03/26/2025	03/26/2026	4,902		5712.2		226,800		110,352		668,725			(116,448)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	03/26/2025	03/26/2026	3,589		5712.2		451,000		219,438		1,093,408			(231,562)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2025	10/17/2025	50		5600		1,746,032		124,717		5,480,406			(1,621,316)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/31/2025	06/18/2026	25		5500		1,510,268		855,818		3,521,924			(654,449)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	25		5610		1,334,818		667,409		3,101,888			(667,409)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	225		5730		10,286,893		5,143,447		25,492,792			(5,143,447)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/02/2025	04/02/2026	4,585		5670.97		192,400		97,269		1,013,245			(95,131)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/02/2025	04/02/2026	3,350		5670.97		326,800		165,216		1,195,522			(161,584)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/09/2025	04/09/2026	4,581		5456.9		132,500		69,563		1,191,732			(62,938)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/09/2025	04/09/2026	3,207		5456.9		243,250		127,706		1,490,712			(115,544)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	25		5080		1,590,443		861,490		4,332,891			(728,953)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	250		5560		9,177,131		4,970,946		32,287,310			(4,206,185)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	150		5040		10,338,081		5,599,794		26,644,058			(4,738,287)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	200		5340		10,027,306		5,431,457		29,973,904			(4,595,848)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/16/2025	04/16/2026	5,307		5275.7		170,800		92,991		1,252,824			(77,809)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/16/2025	04/16/2026	5,971		5275.7		428,400		233,240		2,212,178			(195,160)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2025	04/17/2026	25		5250		1,429,143		774,119		3,968,071			(655,024)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2025	05/15/2026	25		5250		1,478,743		1,307,115		4,021,015			(171,628)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	150		5280		9,053,331		4,903,887		23,394,838			(4,149,443)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	150		5400		7,935,381		4,298,331		21,748,490			(3,637,049)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/23/2025	04/23/2026	5,487		5375.86		182,900		103,135		1,288,803			(79,765)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/23/2025	04/23/2026	5,487		5375.86		374,650		211,261		1,968,621			(163,389)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	125		5200		9,141,818		4,951,818		20,482,022			(4,190,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	150		5460		8,395,581		4,547,606		21,018,768			(3,847,974)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/30/2025	04/30/2026	4,848		5569.06		175,500		102,375		1,122,050			(73,125)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	04/30/2025	04/30/2026	3,142		5569.06		304,500		177,625		1,348,420			(126,875)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2025	03/20/2026	25		5500		1,494,118		821,765		3,335,164			(672,353)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	250		5570		14,266,381		8,916,488		32,708,242			(5,349,893)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	25		5690		1,240,468		775,292		3,004,266			(465,175)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	05/07/2025	05/07/2026	4,084		5631.28		154,100		92,791		957,758			(61,309)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	05/07/2025	05/07/2026	3,374		5631.28		321,100		193,351		1,395,205			(127,749)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/12/2025	06/18/2026	25		5800		1,381,468		903,267		2,869,449			(478,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/14/2025	05/08/2026	225		5650		15,154,994		9,471,871		27,974,848			(5,683,123)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	05/14/2025	05/14/2026	3,479		5892.58		159,900		99,293		794,323			(60,607)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	05/14/2025	05/14/2026	4,327		5892.58		425,850		264,439		1,570,272			(161,411)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	75		5840		4,095,268		2,559,542		8,127,532			(1,535,725)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	200		5910		10,008,506		6,255,316		20,471,394			(3,753,190)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	05/21/2025	05/21/2026	3,508		5844.61		166,050		106,236		749,471			(59,814)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	05/21/2025	05/21/2026	4,449		5844.61		475,800		304,410		1,476,767			(171,390)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/23/2025	09/18/2026	25		5900		1,445,043		1,174,097		2,848,004			(270,945)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	05/28/2025	05/28/2026	2,887		5888.55		139,400		91,809		626,755			(47,591)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	05/28/2025	05/28/2026	3,481		5888.55		387,450		255,175		1,312,052			(132,275)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	125		5840		7,133,318		4,458,324		13,626,565			(2,674,994)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	100		5950		4,987,655		3,117,285		9,962,435			(1,870,371)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	06/18/2026	25		5900		1,375,918		899,638		2,657,079			(476,279)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	225		5910		12,737,369		8,684,569		23,310,762			(4,052,799)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	06/04/2025	06/04/2026	2,177		5970.81		107,900		73,132		440,437			(34,768)				

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	BMO-	06/04/2025	06/04/2026	3,350		5970.81		348,000		235,867		1,028,802			(112,133)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	225		5950		12,923,894		9,154,425		22,698,128			(3,769,469)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	06/11/2025	06/11/2026	3,487		6022.24		174,300		121,526		684,368			(52,774)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	06/11/2025	06/11/2026	3,819		6022.24		434,700		303,083		1,296,456			(131,618)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/16/2025	05/15/2026	25		6000		1,292,093		880,972		2,367,982			(411,120)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	75		6000		3,953,068		2,800,090		7,302,117			(1,152,978)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	150		6040		7,513,281		5,321,907		14,106,472			(2,191,374)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	06/18/2025	06/18/2026	3,595		5980.87		182,750		130,971		673,055			(51,779)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	06/18/2025	06/18/2026	3,177		5980.87		399,000		285,950		1,059,079			(113,050)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	175		5980		10,343,293		7,326,499		17,425,764			(3,016,794)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	75		6030		4,175,068		2,957,340		7,157,063			(1,217,728)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	06/25/2025	06/25/2026	3,775		6092.16		193,200		142,217		707,620			(50,983)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	06/25/2025	06/25/2026	3,283		6092.16		424,000		312,111		1,018,750			(111,889)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2025	07/17/2026	25		6100		1,397,868		1,021,519		2,308,506			(376,349)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/02/2025	06/26/2026	75		6010		4,994,818		3,859,632		7,334,139			(1,135,186)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/02/2025	06/26/2026	175		6130		10,176,693		7,863,808		15,396,340			(2,312,885)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	07/02/2025	07/02/2026	2,810		6227.42		141,750		107,456		445,083			(34,294)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	07/02/2025	07/02/2026	2,409		6227.42		309,000		234,242		660,126			(74,758)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/09/2025	07/02/2026	200		6220		10,874,705		8,609,142		16,272,890			(2,265,564)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	07/09/2025	07/09/2026	2,555		6263.26		131,200		101,574		458,831			(29,626)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	07/09/2025	07/09/2026	2,555		6263.26		361,600		279,948		851,974			(81,652)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/16/2025	07/10/2026	100		6230		5,485,455		4,342,652		8,131,076			(1,142,803)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/16/2025	07/10/2026	150		6270		7,827,980		6,197,151		11,727,352			(1,630,829)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	07/16/2025	07/16/2026	3,113		6263.7		161,850		128,349		524,704			(33,501)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	07/16/2025	07/16/2026	2,395		6263.7		306,000		242,661		709,980			(63,339)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/23/2025	07/17/2026	150		6260		8,751,080		6,927,939		11,949,369			(1,823,142)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/23/2025	07/17/2026	100		6300		5,559,755		4,401,473		7,656,712			(1,158,282)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	07/23/2025	07/23/2026	2,831		6358.91		154,800		125,671		459,184			(29,129)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	07/23/2025	07/23/2026	3,067		6358.91		438,750		356,190		909,523			(82,560)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/30/2025	07/24/2026	100		6310		5,820,355		4,725,127		7,650,486			(1,095,228)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/30/2025	07/24/2026	150		6370		8,112,980		6,586,344		10,792,536			(1,526,636)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	07/30/2025	07/30/2026	2,907		6362.9		155,400		129,082		464,849			(26,318)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	07/30/2025	07/30/2026	2,750		6362.9		385,000		319,798		764,454			(65,202)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/04/2025	08/21/2026	25		6300		1,397,542		1,222,850		2,001,030			(174,693)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/06/2025	07/31/2026	25		6240		1,479,592		1,277,830		2,064,968			(201,763)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/06/2025	07/31/2026	200		6360		10,205,705		8,814,018		14,683,247			(1,391,687)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	08/06/2025	08/06/2026	2,522		6345.06		139,200		118,245		394,242			(20,955)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	08/06/2025	08/06/2026	2,128		6345.06		282,150		239,676		572,293			(42,474)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/13/2025	08/07/2026	50		6300		3,142,030		2,749,276		3,933,273			(392,754)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/13/2025	08/07/2026	200		6340		12,002,505		10,502,192		15,125,822			(1,500,313)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	08/13/2025	08/13/2026	2,861		6466.58		142,450		123,686		390,483			(18,764)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	08/13/2025	08/13/2026	2,706		6466.58		367,500		319,093		680,501			(48,407)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/15/2025	08/21/2026	25		6350		1,533,642		1,341,937		1,906,793			(191,705)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/20/2025	08/14/2026	75		6380		4,019,667		3,517,209		5,500,017			(502,458)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/20/2025	08/14/2026	150		6460		7,248,680		6,342,595		10,118,204			(906,085)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	08/20/2025	08/20/2026	2,814		6395.78		154,800		137,323		375,143			(17,477)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	08/20/2025	08/20/2026	2,580		6395.78		358,050		317,625		602,491			(40,425)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2025	09/18/2026	25		6350		1,450,992		1,283,570		1,969,771			(167,422)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/27/2025	08/21/2026	150		6380		8,933,180		7,924,595		11,105,319			(1,008,585)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/27/2025	08/21/2026	125		6450		6,842,692		6,070,130		8,612,066			(772,562)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	08/27/2025	08/27/2026	2,854		6481.38		144,300		128,008		369,031			(16,292)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	08/27/2025	08/27/2026	2,160		6481.38		309,400		274,468		519,877			(34,932)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	09/03/2025	09/03/2026	2,326		6448.26		127,500		117,938		305,973			(9,563)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	09/03/2025	09/03/2026	1,861		6448.26		273,600		253,080		434,569			(20,520)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	08/28/2026	100		6450		5,433,255		5,186,289		6,957,844			(246,966)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	08/28/2026	125		6500		6,373,442		6,083,740		8,248,682			(289,702)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	05/15/2026	25		6400		1,213,042		1,137,227		1,559,259			(75,815)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2025	10/03/2025	20		6100		802,080		401,040		1,177,669			(401,040)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2025	10/03/2025	20		6250		532,809		266,404		877,828			(266,404)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2025	10/03/2025	40		6400		574,646		287,323		1,157,443			(287,323)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/10/2025	09/04/2026	100		6430		5,981,855		5,732,611		7,170,253			(249,244)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/10/2025	09/04/2026	125		6490		6,961,067		6,671,023		8,423,128			(290,044)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	09/10/2025	09/10/2026	2,296		6532.04		117,000		110,500		271,286			(6,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	09/10/2025	09/10/2026	1,837		6532.04		261,600		247,067		396,725			(14,533)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/11/2026	100		6510		6,034,755		5,783,307		6,654,898			(251,448)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/11/2026	100		6590		5,488,955		5,260,248		6,098,706			(228,706)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	09/17/2025	09/17/2026	3,182		6600.35		157,500		151,813		358,811			(5,688)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	09/17/2025	09/17/2026	2,954		6600.35		413,400		398,472		605,195			(14,928)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2025	10/10/2025	20		6200		931,315		465,657		988,280			(465,657)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2025	10/10/2025	40		6375		1,202,305		601,152		1,293,225			(601,152)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2025	10/17/2025	25		6275		1,010,717		505,359		1,072,848			(505,359)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2025	10/17/2025	50		6475		1,128,830		564,415		1,224,497			(564,415)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2025	09/18/2026	25		6500		1,610,042		1,542,957		1,698,186			(67,085)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	09/24/2025	09/24/2026	2,787		6637.97		129,500		127,342		306,004			(2,158)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	09/24/2025	09/24/2026	2,787		6637.97		373,700		367,472		546,591			(6,228)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	09/18/2026	250		6620		13,775,267		14,909,388		13,201,298			(573,969)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	09/18/2026	25		6660		1,312,031		1,257,363		1,424,100			(54,668)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2025	10/24/2025	20		6200		952,386		476,193		1,019,915			(476,193)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2025	10/24/2025	20		6375		629,546		314,773		693,158			(314,773)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2025	10/24/2025	40		6550		664,767		332,383		785,319			(332,383)				
0159999999 - Purchased Options - Hedging Other - Call Options and Warrants										532,122,152	915,314,635		794,262,530	XXX	2,020,094,104			(542,233,664)			XXX	XXX
Purchased Options - Hedging Other - Put Options																						
Purchased Options - Hedging Other - Caps																						
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-			55		6100		4,848		2,424		4			(2,424)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-			50		6220		6,607		3,304		52			(3,304)				
0179999999 - Purchased Options - Hedging Other - Caps											11,455		5,728	XXX	56			(5,728)			XXX	XXX
Purchased Options - Hedging Other - Floors																						
Purchased Options - Hedging Other - Collars																						
Purchased Options - Hedging Other - Other																						
0219999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other										532,122,152	915,326,090		794,268,257	XXX	2,020,094,160			(542,239,391)			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										532,122,152	915,314,635		794,262,530	XXX	2,020,094,104			(542,233,664)			XXX	XXX
0459999999 - Purchased Options - Total Purchased Options - Subtotal - Caps											11,455		5,728	XXX	56			(5,728)			XXX	XXX
0499999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options										532,122,152	915,326,090		794,268,257	XXX	2,020,094,160			(542,239,391)			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-	10/09/2024	10/03/2025	50		5850	(2,187,220)			(91,134)		(4,193,664)			1,640,415				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	50		5970	(1,807,020)			(75,293)		(3,593,907)			1,355,265				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	75		6100	(2,146,158)			(89,423)		(4,416,260)			1,609,618				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	50		6220	(1,122,220)			(46,759)		(2,344,464)			841,665				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	50		5910	(2,179,870)			(90,828)		(3,914,036)			1,634,903				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	55		6050	(1,917,049)			(79,877)		(3,537,414)			1,437,787				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	50		6170	(1,402,970)			(58,457)		(2,619,250)			1,052,228				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	25		6300	(539,683)			(22,487)		(989,510)			404,762				

SCHEDULE DB - PART A - SECTION 1

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S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	.50		5980	(1,766,920)			(73,622)		(3,589,260)			1,325,190				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	.25		6110	(697,760)			(29,073)		(1,473,700)			523,320				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	100		6230	(2,181,245)			(90,885)		(4,724,213)			1,635,934				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	.25		6360	(405,508)			(16,896)		(872,076)			304,131				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	.50		5940	(2,093,020)			(87,209)		(3,815,002)			1,569,765				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	.50		6070	(1,692,320)			(70,513)		(3,177,736)			1,269,240				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	.75		6200	(1,995,483)			(83,145)		(3,824,680)			1,496,612				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	.25		6320	(518,758)			(21,615)		(992,352)			389,068				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	.25		5850	(1,322,558)			(60,116)		(2,146,197)			1,082,093				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	.50		5980	(2,201,370)			(100,062)		(3,658,993)			1,801,121				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	.50		6130	(1,729,720)			(78,624)		(2,939,030)			1,415,226				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	.75		6260	(2,045,208)			(92,964)		(3,495,210)			1,673,352				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	100		6120	(4,142,745)			(517,843)		(6,093,909)			3,107,059				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	.50		6290	(1,565,070)			(195,634)		(2,266,699)			1,173,803				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	.25		6480	(545,208)			(68,151)		(722,040)			408,906				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	.50		6070	(1,894,420)			(236,803)		(3,336,954)			1,420,815				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	.50		6200	(1,520,170)			(190,021)		(2,738,612)			1,140,128				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	100		6370	(2,193,945)			(274,243)		(3,968,155)			1,645,459				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	.25		6520	(397,033)			(49,629)		(679,170)			297,774				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	.50		6060	(2,239,120)			(279,890)		(3,436,413)			1,679,340				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	.50		6180	(1,860,020)			(232,503)		(2,887,782)			1,395,015				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	100		6300	(3,026,445)			(378,306)		(4,706,479)			2,269,834				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	.25		6470	(543,783)			(67,973)		(815,121)			407,837				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	.50		6150	(2,186,671)			(298,182)		(3,070,705)			1,789,094				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	.50		6290	(1,752,221)			(238,939)		(2,447,895)			1,433,635				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	.75		6410	(2,125,233)			(289,805)		(2,899,958)			1,738,827				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	.25		6570	(516,033)			(70,368)		(644,397)			422,209				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	.75		6220	(3,076,008)			(640,835)		(4,215,747)			2,307,006				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	.50		6360	(1,632,621)			(340,129)		(2,202,763)			1,224,465				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	.75		6480	(1,970,133)			(410,444)		(2,556,839)			1,477,600				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	.25		6630	(484,983)			(101,038)		(563,793)			363,737				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	.75		6190	(3,210,408)			(668,835)		(4,490,613)			2,407,806				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	.50		6330	(1,713,521)			(356,983)		(2,384,546)			1,285,140				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	.75		6470	(2,000,808)			(416,835)		(2,702,559)			1,500,606				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	.25		6620	(494,258)			(102,970)		(611,250)			370,693				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	.50		6040	(2,464,121)			(513,358)		(3,711,742)			1,848,090				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	100		6250	(3,575,346)			(744,864)		(5,559,075)			2,681,510				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	125		6440	(3,146,059)			(655,429)		(4,943,461)			2,359,544				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	.25		6580	(466,433)			(97,173)		(713,313)			349,825				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	.50		6150		(1,524,320)		(346,436)		(3,266,778)			1,177,884				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	.25		6270		(603,457)		(137,149)		(1,371,389)			466,308				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	100		6390		(1,859,045)		(422,510)		(4,469,864)			1,436,535				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	.25		6560		(307,407)		(69,865)		(777,659)			237,542				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	.50		6030		(2,071,970)		(604,325)		(3,851,125)			1,467,645				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	.25		6160		(837,782)		(244,353)		(1,636,355)			593,429				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	.75		6290		(1,973,132)		(575,497)		(4,063,609)			1,397,635				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	.25		6440		(478,257)		(139,492)		(1,041,825)			338,766				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	.50		6040		(2,140,420)		(624,289)		(3,861,527)			1,516,131				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	.50		6190		(1,681,520)		(490,443)		(3,199,800)			1,191,077				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	.50		6330		(1,296,670)		(378,195)		(2,600,903)			918,475				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	.25		6470		(482,607)		(140,761)		(1,013,484)			341,847				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	.25		6000		(1,399,182)		(408,095)		(2,046,934)			991,088				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	.50		6110		(2,416,670)		(704,862)		(3,605,804)			1,711,808				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	100		6250		(3,921,645)		(1,143,813)		(5,997,376)			2,777,832				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	.50		6440		(1,408,670)		(410,862)		(2,209,014)			997,808				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	.25		6250		(872,757)		(254,554)		(1,520,262)			618,203				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	100		6410		(2,606,045)		(760,096)		(4,749,520)			1,845,948				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	.50		6520		(1,038,870)		(303,004)		(1,938,700)			735,866				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	.25		6670		(368,182)		(107,387)		(692,966)			260,796				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	.50		6190		(1,992,720)		(634,047)		(3,343,626)			1,358,673				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	.50		6310		(1,633,420)		(519,725)		(2,835,604)			1,113,695				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	100		6430		(2,612,645)		(831,296)		(4,689,252)			1,781,349				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	.25		6580		(475,932)		(151,433)		(881,915)			324,499				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	.50		6190		(2,044,820)		(766,807)		(3,388,308)			1,278,012				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	.50		6330		(1,624,320)		(609,120)		(2,799,771)			1,015,200				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	100		6440		(2,646,845)		(992,567)		(4,707,856)			1,654,278				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	.25		6610		(463,032)		(173,637)		(852,589)			289,395				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	.50		6230		(2,057,220)		(771,457)		(3,262,330)			1,285,762				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	50		6350		(1,692,720)		(634,770)		(2,763,896)			1,057,950				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	100		6480		(2,669,245)		(1,000,967)		(4,489,845)			1,668,278				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	25		6640		(478,457)		(179,422)		(824,015)			299,036				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	50		6260		(1,585,920)		(594,720)		(3,174,361)			991,200				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	50		6420		(1,166,120)		(437,295)		(2,521,600)			728,825				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	100		6560		(1,709,645)		(641,117)		(3,962,881)			1,068,528				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	25		6710		(294,032)		(110,262)		(724,732)			183,770				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	50		6050		(1,870,870)		(765,356)		(4,110,539)			1,105,514				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	50		6180		(1,505,070)		(615,710)		(3,553,074)			889,359				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	100		6320		(2,300,245)		(941,009)		(5,939,919)			1,359,235				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	50		6460		(850,670)		(348,001)		(2,410,200)			502,669				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	50		5890		(1,696,920)		(777,755)		(4,849,244)			919,165				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	50		6020		(1,361,270)		(623,915)		(4,279,177)			737,355				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	100		6200		(1,911,945)		(876,308)		(7,019,455)			1,035,637				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	50		6350		(679,720)		(311,538)		(2,891,466)			368,182				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	50		5700		(2,276,620)		(1,043,451)		(5,731,864)			1,233,169				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	100		5850		(3,667,745)		(1,681,050)		(10,123,045)			1,986,695				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	75		5990		(2,183,657)		(1,000,843)		(6,670,211)			1,182,814				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	50		6140		(1,094,820)		(501,792)		(3,802,719)			593,027				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	50		5800		(2,179,470)		(998,924)		(5,317,415)			1,180,546				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	100		5930		(3,582,645)		(1,642,045)		(9,488,864)			1,940,599				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	100		6060		(2,866,545)		(1,313,833)		(8,363,549)			1,552,712				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	50		6210		(1,064,170)		(487,745)		(3,548,369)			576,425				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	50		5820		(2,005,620)		(1,002,810)		(5,265,395)			1,002,810				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	75		5960		(2,414,057)		(1,207,029)		(6,978,542)			1,207,029				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	100		6110		(2,449,345)		(1,224,672)		(8,019,159)			1,224,672				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	25		6250		(455,582)		(227,791)		(1,712,996)			227,791				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	50		5590		(1,746,720)		(946,140)		(6,321,931)			800,580				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	100		5840		(2,378,345)		(1,288,270)		(10,415,402)			1,090,075				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	100		6000		(1,777,345)		(962,728)		(9,023,679)			814,616				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	25		6150		(325,982)		(176,574)		(1,937,648)			149,409				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	50		5200		(2,927,120)		(1,585,523)		(8,138,244)			1,341,597				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	150		5400		(6,989,619)		(3,786,044)		(21,656,750)			3,203,576				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	75		5570		(2,801,057)		(1,517,239)		(9,671,335)			1,283,818				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	75		5780		(2,034,782)		(1,102,174)		(8,265,912)			932,609				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	50		5410		(2,612,020)		(1,414,844)		(7,203,969)			1,197,176				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	75		5540		(3,347,432)		(1,813,192)		(9,922,864)			1,534,240				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	75		5670		(2,821,157)		(1,528,127)		(9,049,459)			1,293,030				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	100		5810		(3,063,045)		(1,659,149)		(10,828,721)			1,403,895				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	25		5380		(1,524,757)		(825,910)		(3,684,550)			698,847				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	100		5530		(5,154,045)		(2,791,774)		(13,381,239)			2,362,270				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	125		5710		(5,125,682)		(2,776,411)		(14,719,817)			2,349,271				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	25		5960		(700,432)		(379,401)		(2,399,645)			321,032				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	50		5730		(2,356,620)		(1,472,887)		(5,832,264)			883,732				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	125		5860		(4,959,057)		(3,099,411)		(13,162,410)			1,859,646				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	75		5980		(2,494,382)		(1,558,989)		(7,124,795)			935,393				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	25		6130		(649,557)		(405,973)		(2,059,907)			243,584				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/14/2025	05/08/2026	50		5800		(2,849,570)		(1,780,981)		(5,558,734)			1,068,589				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/14/2025	05/08/2026	75		5920		(3,686,207)		(2,303,879)		(7,561,455)			1,382,328				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/14/2025	05/08/2026	75		6040		(3,130,532)		(1,956,583)		(6,798,265)			1,173,950				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/14/2025	05/08/2026	25		6200		(816,657)		(510,411)		(1,935,275)			306,247				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	50		6050		(2,065,870)		(1,291,169)		(4,526,192)			774,701				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	125		6190		(4,163,182)		(2,601,989)		(9,872,896)			1,561,193				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	75		6310		(2,036,357)		(1,272,723)		(5,202,996)			763,634				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	25		6480		(486,432)		(304,020)		(1,407,948)			182,412				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	25		5980		(1,197,707)		(748,567)		(2,427,260)			449,140				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	50		6120		(1,969,820)		(1,231,137)		(4,271,742)			738,682				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	75		6260		(2,368,757)		(1,480,473)		(5,557,675)			888,284				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	75		6420		(1,777,157)		(1,110,723)		(4,623,224)			666,434				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	25		6060		(1,169,907)		(797,664)		(2,275,229)			372,243				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	100		6190		(3,888,145)		(2,651,008)		(8,036,735)			1,237,137				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	75		6320		(2,371,682)		(1,617,056)		(5,252,455)			754,626				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	25		6480		(592,207)		(403,778)		(1,445,880)			188,430				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	50		6100		(2,373,270)		(1,681,066)		(4,420,526)			692,204				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	75		6240		(2,914,382)		(2,064,354)		(5,782,145)			850,028				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	75		6360		(2,407,532)		(1,705,335)		(5,077,332)			702,197				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	25		6520		(601,682)		(426,192)		(1,392,584)			175,491				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	50		6180		(2,061,420)		(1,460,172)		(4,131,141)			601,247				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	75		6330		(2,443,832)		(1,731,048)		(5,308,276)			712,784				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	75		6450		(1,975,532)		(1,399,335)		(4,624,098)			576,197				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	25		6610		(477,507)		(338,234)		(1,252,596)			139,273				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	50		6140		(2,413,570)		(1,709,612)		(4,321,635)			703,958				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	75		6290		(2,918,357)		(2,067,170)		(5,587,636)			851,188				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	100		6430		(3,096,545)		(2,193,386)		(6,378,714)			903,159				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	25		6580		(586,382)		(415,354)		(1,321,737)			171,028				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/02/2025	06/26/2026	50		6240		(2,535,270)		(1,959,072)		(3,959,799)			576,198				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/02/2025	06/26/2026	125		6390		(5,153,557)		(3,982,294)		(8,450,243)			1,171,263				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/02/2025	06/26/2026	50		6520		(1,685,870)		(1,302,718)		(2,899,271)			383,152				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/02/2025	06/26/2026	25		6680		(638,557)		(493,431)		(1,170,978)			145,127				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/09/2025	07/02/2026	25		6370		(1,113,657)		(881,645)		(1,743,394)			232,012				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/09/2025	07/02/2026	50		6520		(1,781,770)		(1,410,568)		(2,931,360)			371,202				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/09/2025	07/02/2026	100		6640		(2,921,445)		(2,312,811)		(5,020,182)			608,634				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/09/2025	07/02/2026	25		6800		(544,207)		(430,831)		(994,164)			113,377				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/16/2025	07/10/2026	50		6420		(2,125,470)		(1,682,664)		(3,337,443)			442,806				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/16/2025	07/10/2026	75		6570		(2,530,082)		(2,002,982)		(4,190,239)			527,101				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/16/2025	07/10/2026	75		6690		(2,060,732)		(1,631,413)		(3,574,358)			429,319				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/16/2025	07/10/2026	50		6860		(992,120)		(785,428)		(1,848,092)			206,692				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/23/2025	07/17/2026	50		6430		(2,347,920)		(1,858,770)		(3,337,225)			489,150				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/23/2025	07/17/2026	50		6580		(1,890,670)		(1,496,780)		(2,796,791)			393,890				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/23/2025	07/17/2026	100		6700		(3,115,845)		(2,466,711)		(4,778,112)			649,134				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/23/2025	07/17/2026	50		6870		(1,146,020)		(907,266)		(1,858,110)			238,754				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/30/2025	07/24/2026	50		6500		(2,273,970)		(1,800,226)		(3,118,471)			473,744				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/30/2025	07/24/2026	75		6660		(2,686,307)		(2,126,660)		(3,841,200)			559,647				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/30/2025	07/24/2026	75		6780		(2,198,882)		(1,740,782)		(3,256,105)			458,101				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/30/2025	07/24/2026	50		6950		(1,068,770)		(846,110)		(1,669,557)			222,660				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/06/2025	07/31/2026	50		6490		(2,133,120)		(1,842,240)		(3,191,480)			290,880				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/06/2025	07/31/2026	75		6670		(2,414,883)		(2,085,580)		(3,848,400)			329,302				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/06/2025	07/31/2026	75		6820		(1,846,608)		(1,594,797)		(3,128,654)			251,810				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/06/2025	07/31/2026	25		6970		(455,933)		(393,760)		(826,703)			62,173				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/13/2025	08/07/2026	50		6490		(2,487,470)		(2,176,536)		(3,228,126)			310,934				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/13/2025	08/07/2026	75		6660		(2,932,533)		(2,565,966)		(3,955,500)			366,567				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/13/2025	08/07/2026	75		6770		(2,463,258)		(2,155,350)		(3,419,008)			307,907				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/13/2025	08/07/2026	50		6940		(1,216,720)		(1,064,630)		(1,773,822)			152,090				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/20/2025	08/14/2026	50		6600		(1,978,470)		(1,731,161)		(2,878,004)			247,309				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/20/2025	08/14/2026	100		6770		(3,004,845)		(2,629,239)		(4,634,956)			375,606				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/20/2025	08/14/2026	50		6890		(1,207,870)		(1,056,886)		(1,954,076)			150,984				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/20/2025	08/14/2026	25		7060		(428,633)		(375,053)		(747,431)			53,579				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/27/2025	08/21/2026	50		6560		(2,370,370)		(2,074,074)		(3,053,298)			296,296				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/27/2025	08/21/2026	75		6740		(2,732,508)		(2,390,944)		(3,675,794)			341,563				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/27/2025	08/21/2026	100		6880		(2,886,645)		(2,525,814)		(4,042,252)			360,831				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/27/2025	08/21/2026	50		7030		(1,092,570)		(955,999)		(1,607,747)			136,571				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	08/28/2026	25		6630		(1,065,233)		(1,016,813)		(1,424,236)			48,420				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	08/28/2026	75		6800		(2,452,758)		(2,341,269)		(3,447,443)			111,489				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	08/28/2026	100		6930		(2,602,045)		(2,483,770)		(3,828,027)			118,275				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	08/28/2026	25		7090		(475,983)		(454,347)		(746,545)			21,636				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2025	10/03/2025	40		6550		(204,385)		(102,193)		(578,462)			102,193				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2025	10/03/2025	40		6600		(126,175)		(63,088)		(404,052)			63,088				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/10/2025	09/04/2026	25		6620		(1,175,158)		(1,126,193)		(1,458,758)			48,965				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/10/2025	09/04/2026	50		6760		(1,921,720)		(1,841,648)		(2,459,234)			80,072				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/10/2025	09/04/2026	100		6890		(3,117,745)		(2,987,839)		(4,129,437)			129,906				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/10/2025	09/04/2026	50		7050		(1,169,320)		(1,120,598)		(1,627,912)			48,722				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/11/2026	25		6720		(1,159,708)		(1,111,386)		(1,308,576)			48,321				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/11/2026	75		6890		(2,719,083)		(2,605,788)		(3,142,773)			113,295				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/11/2026	50		7000		(1,518,270)		(1,455,009)		(1,788,195)			63,261				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/11/2026	50		7150		(1,164,620)		(1,116,094)		(1,414,860)			48,526				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2025	10/10/2025	40		6550		(598,535)		(299,268)		(658,886)			299,268				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2025	10/10/2025	40		6600		(450,335)		(225,168)		(498,946)			225,168				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2025	10/17/2025	50		6650		(483,420)		(241,710)		(534,732)			241,710				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2025	10/17/2025	50		6700		(345,420)		(172,710)		(376,544)			172,710				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	09/18/2026	50		6790		(2,210,693)		(2,118,580)		(2,431,213)			92,112				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	09/18/2026	75		6950		(2,629,041)		(2,519,498)		(2,939,905)			109,543				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	09/18/2026	100		7070		(2,890,090)		(2,769,670)		(3,283,781)			120,420				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	09/18/2026	50		7230		(1,088,793)		(1,043,426)		(1,271,801)			45,366				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2025	10/24/2025	40		6700		(273,713)		(136,857)		(357,066)			136,857				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2025	10/24/2025	40		6750		(183,193)		(91,597)		(246,392)			91,597				
0649999999 - Written Options - Hedging Other - Call Options and Warrants										(82,694,873)	(311,971,037)		(204,228,267)	XXX	(797,150,638)			180,506,389			XXX	XXX
Written Options - Hedging Other - Put Options																						

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)
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										(82,694,873)	(311,971,037)		(204,228,267)	XXX	(797,150,638)			180,506,389			XXX	XXX
Written Options - Replications - Call Options and Warrants																						
Written Options - Replications - Put Options																						
Written Options - Replications - Caps																						
Written Options - Replications - Floors																						
Written Options - Replications - Collars																						
Written Options - Replications - Other																						
Written Options - Income Generation - Call Options and Warrants																						
Written Options - Income Generation - Put Options																						
Written Options - Income Generation - Caps																						
Written Options - Income Generation - Floors																						
Written Options - Income Generation - Collars																						
Written Options - Income Generation - Other																						
Written Options - Other - Call Options and Warrants																						
Written Options - Other - Put Options																						
Written Options - Other - Caps																						
Written Options - Other - Floors																						
Written Options - Other - Collars																						
Written Options - Other - Other																						
0929999999 - Written Options - Total Written Options - Subtotal - Call Options and Warrants										(82,694,873)	(311,971,037)		(204,228,267)	XXX	(797,150,638)			180,506,389			XXX	XXX
0989999999 - Written Options - Total Written Options - Subtotal - Total Written Options										(82,694,873)	(311,971,037)		(204,228,267)	XXX	(797,150,638)			180,506,389			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																						
Swaps - Hedging Other - Credit Default																						
Swaps - Hedging Other - Foreign Exchange																						
Swaps - Hedging Other - Total Return																						
Swaps - Hedging Other - Other																						
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																						
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	0.868341987800 0005				(200,133)		(200,133)		(200,133)					
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	BARDV-	04/24/2025	10/28/2025		2,335,000	0.868341987800 0005				(54,592)		(54,592)		(54,592)					

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)
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	BARDV-	04/24/2025	10/28/2025		3,115,000	0.8683419878000 0005				(72,829)		(72,829)		(72,829)					
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	MSCDV-	05/12/2025	10/28/2025		427,000	0.8922136337999 9996				(23,140)		(23,140)		(23,140)					
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	MSCDV-	05/12/2025	10/28/2025		116,000	0.8922136337999 9996				(6,286)		(6,286)		(6,286)					
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	MSCDV-	05/12/2025	10/28/2025		153,000	0.8922136337999 9996				(8,291)		(8,291)		(8,291)					
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	MSCDV-	06/24/2025	10/28/2025		323,000	0.8540057523999 9998				(1,307)		(1,307)		(1,307)					
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	MSCDV-	06/24/2025	10/28/2025		88,000	0.8540057523999 9998				(356)		(356)		(356)					
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	MSCDV-	06/24/2025	10/28/2025		118,000	0.8540057523999 9998				(478)		(478)		(478)					
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	MSCDV-	09/11/2025	10/17/2025		1,531,000	0.8504854995999 9997				1,223		1,223		1,223					
GBP/USD FX/FWRD	FX BONDS	D1	CURRENCY	BARDV-	09/11/2025	10/17/2025		23,359,000	0.7361964997000 0001				282,247		282,247		282,247					
GBP/USD FX/FWRD	FX BONDS	D1	CURRENCY	BARDV-	09/11/2025	10/17/2025		3,300,000	0.7361964997000 0001				39,874		39,874		39,874					
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	MSCDV-	09/23/2025	10/17/2025		1,531,000	0.8456523028000 0003				(11,512)		(11,512)		(11,512)					
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	BARDV-	07/25/2025	10/28/2025		107,000	0.8465303894000 0003				(673)		(673)		(673)					
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	BARDV-	07/25/2025	10/28/2025		29,000	0.8465303894000 0003				(182)		(182)		(182)					
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	BARDV-	07/25/2025	10/28/2025		40,000	0.8465303894000 0003				(252)		(252)		(252)					
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	MSCDV-	08/04/2025	10/28/2025		51,000	0.8598308111000 0004				611		611		611					
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	MSCDV-	08/04/2025	10/28/2025		14,000	0.8598308111000 0004				168		168		168					
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	MSCDV-	08/04/2025	10/28/2025		19,000	0.8598308111000 0004				228		228		228					
1439999999 - Forwards - Hedging Other													(55,682)	XXX	(55,682)		(55,682)				XXX	XXX
Forwards - Replication																						
Forwards - Income Generation																						
Forwards - Other																						
1479999999 - Forwards - Subtotal - Forwards													(55,682)	XXX	(55,682)		(55,682)				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										449,427,278	603,355,053		589,984,309	XXX	1,222,887,840		(55,682)	(361,733,002)			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										449,427,278	603,355,053		589,984,309	XXX	1,222,887,840		(55,682)	(361,733,002)			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																					
	72		Dec 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/12/2025	6,648.5000	6,738.7500						324,900	324,900	1,506,769		
	8		Dec 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/15/2025	6,645.5000	6,738.7500						37,300	37,300	167,419		
	5		Dec 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/15/2025	6,645.7500	6,738.7500						23,250	23,250	104,637		
	30		Dec 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/15/2025	6,679.5000	6,738.7500						88,875	88,875	627,821		
	11		Dec 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/17/2025	6,671.5000	6,738.7500						36,988	36,988	230,201		
	20		Dec 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/18/2025	6,693.0000	6,738.7500						45,750	45,750	418,547		
	4		Dec 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/18/2025	6,697.0000	6,738.7500						8,350	8,350	83,709		
	55		Dec 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/18/2025	6,700.0000	6,738.7500						106,563	106,563	1,151,004		
	47		Dec 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/22/2025	6,753.7500	6,738.7500						(35,250)	(35,250)	983,586		
	3		Dec 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/23/2025	6,751.5000	6,738.7500						(1,913)	(1,913)	62,782		
	10		Dec 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/23/2025	6,751.7500	6,738.7500						(6,500)	(6,500)	209,274		
	48		Dec 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/24/2025	6,696.5000	6,738.7500						101,400	101,400	1,004,513		
	3		Dec 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/24/2025	6,696.7500	6,738.7500						6,300	6,300	62,782		
	25		Dec 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/24/2025	6,715.5000	6,738.7500						29,063	29,063	523,184		
	41		Dec 25 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/29/2025	6,712.2500	6,738.7500						54,325	54,325	858,021		
1539999999 - Long Futures - Hedging Other																	819,400	819,400	7,994,249	XXX	XXX
Long Futures - Replication																					
Long Futures - Income Generation																					
Long Futures - Other																					
1579999999 - Long Futures - Subtotal - Long Futures																	819,400	819,400	7,994,249	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																	819,400	819,400	7,994,249	XXX	XXX
1759999999 – Totals																	819,400	819,400	7,994,249	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
0000000001 BAML	6,203,226	11,503,518	17,706,744
Total Net Cash Deposits	6,203,226	11,503,518	17,706,744

(a)	Code	Description of Hedged Risk(s)

SCHEDULE DB - PART B - SECTION 1

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of the Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		375,568,759	(204,228,267)	375,568,759	1,231,480,678	(797,150,638)	1,231,480,678	7,994,249	7,994,249
Over-The-Counter												
NAIC 1 Designation												
BARCLAYS - FX-	Y				322,121	(328,661)	(6,541)	322,121	(328,661)			
MS - FX-	Y				2,230	(51,371)	(49,141)	2,230	(51,371)			
BAML - OPTION-	Y	Y	98,962,249		44,304,134		44,304,134	86,963,813				
BARCLAYS - OPTION-	Y	Y	58,660,000		33,519,877		33,519,877	58,393,294				
BNP PARIBAS - OPTION-	Y	Y	17,328,000		6,525,189		6,525,189	17,996,458		668,458		
BMO - OPTION-	Y	Y	18,880,000		9,107,397		9,107,397	29,371,093		10,491,093		
CITI - OPTION-	Y	Y	99,082,602		43,081,127		43,081,127	102,052,541		2,969,939		
GS - OPTION-	Y	Y	199,740,000		153,930,810		153,930,810	209,146,837		9,406,837		
JPM - OPTION-	Y	Y	54,884,845		21,207,932		21,207,932	71,672,393		16,787,549		
ML - OPTION-	Y	Y	330,000		122,437		122,437	341,881		11,881		
MS - OPTION-	Y	Y	147,960,000		101,382,306		101,382,306	148,294,573		334,573		
RBC - OPTION-	Y	Y	16,440,000		5,358,645		5,358,645	17,210,961		770,961		
SG - OPTION-	Y	Y	5,339,000		2,479,749		2,479,749	7,815,494		2,476,494		
TB-Option-	Y	Y	640,000		224,899		224,899	747,607		107,607		
UBS - OPTION-	Y	Y	26,850,000		11,042,786		11,042,786	28,393,519		1,543,519		
WELLS FARGO - OPTION-	Y	Y	4,960,000		4,118,954		4,118,954	10,213,017		5,253,017		
0299999999 - Total NAIC 1 Designation			750,056,695		436,730,592	(380,032)	436,350,560	788,937,832	(380,032)	50,821,928		
NAIC 2 Designation												
NAIC 3 Designation												
NAIC 4 Designation												
NAIC 5 Designation												
NAIC 6 Designation												
0999999999 Gross Totals			750,056,695		812,299,352	(204,608,299)	811,919,320	2,020,418,510	(797,530,670)	1,282,302,607	7,994,249	7,994,249
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					812,299,352	(204,608,299)						

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								
BAML - OPTION -	CASH	000000-00-0	CASH	170,000	170,000	170,000		V
0199999999 Total				170,000	170,000	170,000	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	33,813,966	89,834,235	XXX	08/01/2050	V
BAML - OPTION -	BOND	31418D-UG-5	FNMA 30YR UMBS	53,670,078	101,602,555	XXX	11/01/2050	V
JPM - OPTION -	BOND	912797-RN-9	B 0.00 11/12/2025 GOVT	9,692,324	9,737,800	XXX	11/12/2025	V
JPM - OPTION -	BOND	912810-PW-2	T 4.375 02/15/38	1,354,794	1,336,000	XXX	02/15/2038	V
JPM - OPTION -	BOND	912810-QC-5	T 4.5 8/15/2039	1,225,932	1,210,000	XXX	08/15/2039	V
JPM - OPTION -	BOND	912810-TH-1	T 0.0 05/15/2042	1,532,024	1,797,400	XXX	05/15/2042	V
JPM - OPTION -	BOND	912810-TJ-7	T 3.00 08/15/2052	6,205,218	8,439,700	XXX	08/15/2052	V
JPM - OPTION -	BOND	912810-TS-7	T 3.875 05/15/2043	661,532	718,700	XXX	05/15/2043	V
JPM - OPTION -	BOND	912810-TT-5	T 4.125 08/15/2053	1,316,160	1,447,700	XXX	08/15/2053	V
JPM - OPTION -	BOND	912810-UA-4	T 4.625 05/15/2054	7,023,485	7,023,700	XXX	05/15/2054	V
JPM - OPTION -	BOND	912810-UB-2	TREASURY BOND	1,350,698	1,337,100	XXX	05/15/2044	V
JPM - OPTION -	BOND	912810-UC-0	T 4.25 08/15/2054	4,450,764	4,793,200	XXX	08/15/2054	V
JPM - OPTION -	BOND	912810-UE-6	T 4.50 11/15/2054	601,920	614,300	XXX	11/15/2054	V
JPM - OPTION -	BOND	912810-UF-3	T 4.625 11/15/2044	5,373,543	5,330,000	XXX	11/15/2044	V
JPM - OPTION -	BOND	912810-UG-1	T 4.625 02/15/2055	976,120	987,100	XXX	02/15/2055	V
JPM - OPTION -	BOND	91282C-AE-1	T 0.625 08/15/2030	4,541,783	5,263,100	XXX	08/15/2030	V
JPM - OPTION -	BOND	91282C-DJ-7	T 1.375 11/15/2031	2,303,813	2,645,800	XXX	11/15/2031	V
JPM - OPTION -	BOND	91282C-LV-1	TII 1.625 10/15/2029	2,524,783	2,394,000	XXX	10/15/2029	V
BAML - OPTION -	BOND	30231G-BF-8	EXXON MOBIL CORPORATION	3,660,960	4,000,000	XXX	03/19/2040	V
BAML - OPTION -	BOND	91324P-EE-8	UNITEDHEALTH GROUP INC	7,987,245	10,500,000	XXX	05/15/2041	V
BARCLAYS - OPTION -	CASH	000000-00-0	CASH	58,660,000	58,660,000	XXX		V
BNP PARIBAS - OPTION -	CASH	000000-00-0	CASH	17,328,000	17,328,000	XXX		V
BMO - OPTION -	CASH	000000-00-0	CASH	18,880,000	18,880,000	XXX		V
CITI - OPTION -	CASH	000000-00-0	CASH	99,082,602	99,082,602	XXX		V
GS - OPTION -	CASH	000000-00-0	CASH	199,740,000	199,740,000	XXX		V
JPM - OPTION -	CASH	000000-00-0	CASH	3,749,950	3,749,950	XXX		V
ML - OPTION -	CASH	000000-00-0	CASH	330,000	330,000	XXX		V
MS - OPTION -	CASH	000000-00-0	CASH	147,960,000	147,960,000	XXX		V
RBC - OPTION -	CASH	000000-00-0	CASH	16,440,000	16,440,000	XXX		V
SG - OPTION -	CASH	000000-00-0	CASH	5,339,000	5,339,000	XXX		V
TB-Option -	CASH	000000-00-0	CASH	640,000	640,000	XXX		V
UBS - OPTION -	CASH	000000-00-0	CASH	26,850,000	26,850,000	XXX		V
WELLS FARGO - OPTION -	CASH	000000-00-0	CASH	4,960,000	4,960,000	XXX		V
0299999999 Total				750,226,695	860,971,942	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)						
91282C-MB-4	US TREASURY N B		1.A	254,067,156	250,124,977	12/15/2027
0019999999 - ICO - U.S. Government Obligations (Exempt from RBC)				254,067,156	250,124,977	XXX
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	26,307,758	32,043,082	07/14/2036
880591-ES-7	TENNESSEE VALLEY AUTHORITY		1.A	28,110,554	35,585,721	09/15/2065
0029999999 - ICO - Other U.S. Government Obligations (Not Exempt from RBC)				54,418,312	67,628,804	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	7,079,310	7,631,535	08/01/2038
010878-BT-2	ALAMEDA CALIF		1.A FE	6,629,210	7,000,000	08/01/2042
047681-QU-8	ATLANTA & FULTON CNTY GA REC A		1.B FE	26,546,824	26,949,526	12/01/2047
0049999999 - ICO - Municipal Bonds - General Obligations (Direct and Guaranteed)				40,255,344	41,581,061	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	39,072,456	38,880,000	12/15/2025
04352E-AB-1	ASCENSION HEALTH ALLIANCE		1.C FE	11,309,666	14,349,430	11/15/2039
1301ET-AA-0	CALIFORNIA ENDOWMENT		1.A FE	1,741,470	3,000,000	04/01/2051
25477G-QZ-1	DISTRICT COLUMBIA INCOME TAX R		1.B FE	2,561,520	3,000,000	03/01/2039
95639D-GQ-7	WEST VIRGINIA SCH BLDG AUTH		1.D FE	31,277,450	30,437,175	06/15/2027
01354M-DS-7	ALBUQUERQUE CITY OF		1.C FE	9,055,988	8,750,000	07/01/2036
041806-RP-7	ARLINGTON TX HGR ED FIN CORP W		1.A FE	2,197,061	2,188,617	08/15/2037
0059999999 - ICO - Municipal Bonds - Special Revenues				97,215,610	100,605,222	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	53,621,351	69,281,194	05/13/2041
02772A-AA-7	AMERICAN NATIONAL GROUP		2.B FE	51,959,468	49,550,000	06/13/2032
037833-EL-0	APPLE INC		1.B FE	4,580,348	5,390,923	08/05/2061
037833-ER-7	APPLE INC		1.B FE	2,021,875	2,107,480	08/08/2062
097023-CV-5	BOEING CO/THE		2.C FE	1,020,380	1,000,000	05/01/2040
141781-BR-4	CARGILL INC		1.F FE	9,500,120	13,855,920	05/25/2051
20030N-CN-9	COMCAST CORP		1.G FE	315,439	500,773	10/15/2058
302635-AL-1	FS KKR CAPITAL CORP		2.C FE	8,697,258	8,980,315	07/15/2027
68389X-BZ-7	ORACLE CORP		2.B FE	39,043,388	48,678,292	03/25/2041
71531Q-AC-5	PS HOLDINGS INDEPENDENT VOTING		2.B FE	50,236,605	59,750,000	07/15/2032
96337R-AC-6	WHISTLER PIPELINE LLC		2.C FE	47,412,200	45,945,595	09/30/2034
049560-AX-3	ATMOS ENERGY CORPORATION		1.G FE	31,627	29,949	10/15/2032
03765H-AB-7	APOLLO MANAGEMENT HOLDIN		1.F FE	54,213,416	54,269,178	05/27/2026
03939A-AA-5	ARCH CAPITAL GROUP LTD		1.G FE	1,562,064	1,615,306	06/30/2050
0778FP-AJ-8	BELL TELEPHONE COMPANY OF CANA		2.B FE	7,160,900	7,180,358	08/15/2052
0089999999 - ICO - Corporate Bonds (Unaffiliated)				331,376,439	368,135,283	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	98,638,196	108,230,499	09/30/2045
BGH7N0-JZ-8	TCFC PC LEASECO LP		1.D PL	102,470,766	135,823,420	11/05/2057
0129999999 - ICO - Single Entity Backed Obligations (Unaffiliated)				201,108,962	244,053,919	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	1,037,816	1,037,816	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	877,200	960,683	01/15/2028
BGH7D1-Q3-0	SWEETWATER SOUND		4.B FE	4,757,497	4,713,947	08/07/2028
BGH6CC-ME-9	ACQUIA INC		5.B GI	1,098,263	1,120,000	10/31/2025
0209999999 - ICO - Bank Loans - Acquired (Unaffiliated)				8,983,256	9,044,926	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)				987,425,080	1,081,174,191	XXX
0509999999 - ICO (Schedule D, Part 1, Section 1 type): Subotals Issuer Credit Obligations				987,425,080	1,081,174,191	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	14,609	14,648	10/16/2042
1029999999 - ABS - Financial ABS - Self-Liquidating - Agency Commercial MBS - Guaranteed (Exempt from RBC)				14,609	14,648	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	31,102,734	36,146,853	08/25/2056
1039999999 - ABS - Financial ABS - Self-Liquidating - Agency Residential MBS - Not/Partially Guaranteed (Not Exempt from RBC)				31,102,734	36,146,853	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	3,077,430	3,379,711	06/01/2042
3132XE-CP-4	Freddie Mac		1.A	46,869,095	51,895,384	03/01/2040
3138LJ-2G-4	Fannie Mae		1.A	30,228,450	35,036,885	07/01/2037
3140HR-6G-3	Fannie Mae		1.A	29,260,199	33,574,143	12/01/2048
3138LN-NH-0	Fannie Mae		1.A	29,491,192	30,770,180	06/01/2033
3138LN-NG-2	Fannie Mae		1.A	28,417,283	29,649,704	06/01/2033
1049999999 - ABS - Financial ABS - Self-Liquidating - Agency Commercial MBS - Not/Partially Guaranteed (Not Exempt from RBC)				167,343,649	184,306,007	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	1,759,400	2,000,000	12/01/2034
01170R-JC-7	ALASKA HSG FIN CORP HOME MTG		1.B FE	3,415,600	4,000,000	12/01/2039
03465G-AA-4	Angel Oak Mortgage Trust		1.A FE	2,968,663	2,881,463	10/25/2067
105933-AA-3	BRAVO RESIDENTIAL FUNDING TRUS		1.A FE	3,933,138	3,848,981	05/25/2062
BGH9TY-X6-2	LEWIS MCCHORD COMMUNITIES LLC		1.D FE	66,320,795	63,450,000	06/01/2047
1059999999 - ABS - Financial ABS - Self-Liquidating - Non-Agency Residential MBS (Unaffiliated)				78,397,596	76,180,444	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)						

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
50184B-AC-2	Ladder Capital Commercial Mort		1.A FM	8,548,875	9,038,865	02/15/2036
929342-AB-9	WMRK Commercial Mortgage Trust		1.A FM	22,055,066	21,927,472	11/15/2035
1079999999 - ABS - Financial ABS - Self-Liquidating - Non-Agency Commercial MBS (Unaffiliated)				30,603,941	30,966,337	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	1,519,969	1,550,000	12/18/2037
03290A-AA-8	Anchorage Credit Funding Ltd		1.A FE	9,537,190	10,000,000	07/27/2039
03290A-AJ-9	Anchorage Credit Funding Ltd		1.A FE	2,858,136	3,000,000	07/27/2039
033295-AA-4	Anchorage Credit Funding Ltd		1.A FE	17,277,840	18,000,000	01/21/2040
03329T-AG-9	Anchorage Credit Funding Ltd		1.A FE	34,528,489	36,500,000	04/27/2039
03330E-AJ-3	Anchorage Credit Funding Ltd		1.A FE	16,289,264	16,846,508	01/28/2039
05493N-AG-7	BDS Ltd		2.A FE	2,593,201	2,600,000	11/16/2038
055731-AG-8	BSPDF 2021-FL1 Issuer Ltd		1.E FE	5,048,444	5,098,146	10/15/2036
055731-AJ-2	BSPDF 2021-FL1 Issuer Ltd		1.F FE	5,918,148	6,000,000	10/15/2036
05591X-AG-6	BrightSpire Capital Inc		1.E FE	8,488,049	8,500,000	08/19/2038
05591X-AJ-0	BrightSpire Capital Inc		2.B FE	4,202,318	4,200,000	08/19/2038
055983-AE-0	BSPRT Issuer Ltd		1.A FE	6,991,985	7,000,000	02/15/2037
055983-AJ-9	BSPRT Issuer Ltd		1.E FE	10,952,953	11,000,000	02/15/2037
055984-AE-8	BSPRT ISSUER LTD		1.A FE	24,002,472	23,812,942	07/15/2039
055984-AG-3	BSPRT ISSUER LTD		1.C FE	5,009,925	4,960,695	07/15/2039
055984-AJ-7	BSPRT ISSUER LTD		1.F FE	5,927,292	5,951,540	07/15/2039
05601H-AJ-3	BSPRT Issuer Ltd		1.G FE	1,962,442	2,000,000	03/15/2036
05608X-AG-7	BXMT Ltd		1.G FE	2,935,788	3,000,000	11/15/2037
072917-AE-7	BCRED MML CLO 2021-1 LLC		1.C FE	997,406	1,000,000	04/20/2035
072917-AG-2	BCRED MML CLO 2021-1 LLC		1.F FE	2,010,712	2,000,000	04/20/2035
103228-AE-2	Boyce Park CLO LLC		1.C FE	2,999,310	3,000,000	04/21/2035
103228-AJ-1	Boyce Park CLO LLC		1.F FE	5,507,711	5,500,000	04/21/2035
12434L-AA-2	BXMT Ltd		1.A FE	158,864	158,763	02/18/2038
12434L-AG-9	BXMT Ltd		1.G FE	1,842,038	1,816,214	02/15/2038
14310Q-AN-8	Carlyle Direct Lending CLO LLC		1.A FE	23,558,750	23,500,000	07/15/2036
15672Q-AE-7	Cerberus		1.G FE	7,041,195	7,000,000	04/15/2034
15674D-AA-2	Cerberus		1.A FE	23,368,782	23,000,000	01/15/2036
15674L-AE-6	Cerberus		1.E FE	3,168,150	3,150,000	04/22/2033
15675A-AA-7	Cerberus		1.A FE	15,306,532	15,250,000	03/22/2035
15675F-AA-6	Cerberus		1.A FE	36,356,176	36,250,000	04/15/2036
156945-AC-1	Cerberus		1.C FE	5,027,905	5,000,000	07/15/2036
30319Y-AG-3	FS Rialto Issuer Ltd		1.G FE	498,032	500,000	05/16/2038
30319Y-AJ-7	FS Rialto Issuer Ltd		2.B FE	2,000,750	2,000,000	04/16/2038
34706C-AC-3	Fortress CBO Investments Ltd		1.A FE	18,648,586	18,674,338	02/23/2039
34706C-AE-9	Fortress CBO Investments Ltd		1.D FE	12,231,094	12,258,000	02/23/2039
34961J-BC-7	Fortress Credit Opportunities		1.A FE	2,305,697	2,206,715	10/15/2033
34961J-BE-3	Fortress Credit Opportunities		1.C FE	14,620,700	14,650,000	10/15/2033
34961J-BG-8	Fortress Credit Opportunities		1.G FE	17,303,855	17,250,000	10/15/2033
34961J-BJ-2	Fortress Credit Opportunities		2.C FE	6,988,524	6,950,000	10/15/2033
39809P-AG-0	Greystone Commercial Real Esta		1.D FE	1,983,528	2,000,000	07/15/2039
48250R-BN-5	KKR Financial CLO Ltd		1.A FE	7,026,265	7,025,000	10/15/2030
48251B-AY-6	KKR Financial CLO Ltd		1.C FE	2,002,400	1,918,328	10/20/2034
48275E-AE-6	KREF 2022-FI3 Ltd		1.C FE	9,955,630	10,000,000	02/15/2039
48275R-AG-2	KREF 2021-FL2 Ltd		1.G FE	4,972,820	5,000,000	02/15/2039
53946P-AJ-9	LoanCore 2022-CRE7 Issuer Ltd		1.G FE	3,961,076	4,000,000	01/17/2037
53947X-AL-6	LoanCore 2021-CRE5 Issuer Ltd		1.F FE	2,976,810	3,000,000	07/15/2036
53948H-AJ-5	LoanCore 2021-CRE6 Issuer Ltd		2.B FE	5,947,614	6,000,000	11/15/2038
55284J-AE-9	MF1 Multifamily Housing Mortga		1.C FE	6,143,013	6,250,000	02/19/2037
55284J-AG-4	MF1 Multifamily Housing Mortga		1.F FE	6,380,836	6,500,000	02/19/2037
55285B-AC-9	MF1 Multifamily Housing Mortga		1.A FE	39,017,589	38,803,496	09/17/2037
55285B-AE-5	MF1 Multifamily Housing Mortga		1.D FE	8,020,984	7,969,319	09/19/2037
55285B-AG-0	MF1 Multifamily Housing Mortga		1.G FE	12,405,084	12,270,308	09/19/2037
55821U-AE-4	MADISON PARK FUNDING LTD		1.F FE	1,502,894	1,500,000	04/19/2033
55821U-AG-9	MADISON PARK FUNDING LTD		2.C FE	3,014,538	3,000,000	04/19/2033
65251P-BA-0	NewStar Arlington Senior Loan		1.A FE	4,074,269	4,071,985	04/25/2031
69120H-AA-0	Owl Rock CLO Ltd		1.A FE	55,192,280	55,000,000	05/15/2035
69120H-AC-6	Owl Rock CLO Ltd		1.C FE	5,001,525	5,000,000	05/15/2035
69121X-AA-4	Owl Rock CLO Ltd		1.A FE	46,654,892	46,500,000	02/20/2036
701631-AC-7	Parliament CLO Ltd		1.E FE	5,037,755	5,000,000	08/20/2032
85815C-AC-3	Steele Creek CLO Ltd		1.A FE	4,999,700	5,000,000	04/15/2031
85816W-AE-4	Steele Creek CLO Ltd		1.A FE	17,672,013	17,691,827	04/21/2031
92915U-AQ-7	Voya CLO Ltd		2.B FE	5,247,832	5,250,000	06/07/2030
69291W-AC-6	PFP LTD PFP_24-11		1.A FE	22,705,020	22,626,423	09/17/2039
000823-BA-1	ABPCI DIRECT LENDING FUND CLO		1.F FE	14,059,178	14,000,000	07/20/2037
000823-AW-4	ABPCI DIRECT LENDING FUND CLO		1.A FE	8,015,336	8,000,000	07/20/2037
38180J-AE-0	Golub Capital Partners CLO Ltd		1.C FE	6,976,529	7,000,000	11/05/2037
30338W-AA-7	FS Rialto Issuer Ltd		1.A FE	12,058,944	11,970,000	10/19/2039
69701N-AC-0	PALMER SQUARE LOAN FUNDING LTD		1.A FE	16,014,720	15,724,523	10/15/2030
30326M-AG-0	FS Rialto Issuer Ltd		1.E FE	6,165,613	6,250,000	01/19/2039
53946P-AC-4	LoanCore 2022-CRE7 Issuer Ltd		1.A FE	4,246,218	4,160,595	01/17/2037
40390J-AJ-1	HGI CRE CLO Ltd		2.B FE	1,051,117	1,050,000	09/19/2036
12434L-AJ-3	BXMT Ltd		2.C FE	1,043,076	1,038,045	02/18/2038
1099999999 - ABS - Financial ABS - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)				719,511,768	721,703,710	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	34,973,367	39,000,000	02/20/2044
23327G-AA-0	DLS CAPITAL A TRUST		1.B FE	20,821,623	23,000,000	02/20/2044
24703P-AA-2	DELLWOOD AB 2008-1 DELL_08-1		1.B FE	24,367,274	27,000,000	01/20/2043
25521T-AA-1	DIV FINANCIAL SSNR FUNDING TRU		1.B FE	32,280,019	36,000,000	02/25/2044
25522A-AA-1	DIV FINANCIAL SSNR FUNDING TRU		1.B FE	35,303,173	39,000,000	02/25/2044
55356M-AA-3	MSF TRUST		1.B FE	52,783,399	55,000,000	11/17/2043
55356R-AA-2	MSF A-1 FL TRUST		1.B FE	32,830,933	35,000,000	11/20/2043
1119999999 - ABS - Self-Liquidating - Other Financial ABS - Self-Liquidating (Unaffiliated)				233,359,788	254,000,000	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)						

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Asset-Backed Securities (Schedule D, Part 1, Section 2 type): 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	64,071,804	70,321,226	07/15/2046
BGH6BF-MR-4	GUGGENHEIM NSA NAPOLI-MIRABELL		1.G PL	92,616,087	95,463,181	10/01/2045
1739999999 - ABS - Non-Financial ABS - Full Analysis - Other Non-Financial ABS - Full Analysis (Unaffiliated)				156,687,891	165,784,408	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)				1,417,021,975	1,469,102,407	XXX
1909999999 - ICO (Schedule D, Part 1, Section 1 type): Subtotals - Asset-Backed Securities				1,417,021,975	1,469,102,407	XXX
2009999999 - ICO (Schedule D, Part 1, Section 1 type): Total - Issuer Credit Obligations and Asset-Backed Securities				2,404,447,055	2,550,276,598	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				2,404,447,055	2,550,276,598	XXX

General Interrogatories:

1. Total activity for the year to date — Fair Value $ (78,532,344) — Book/Adjusted Carrying Value $ (104,125,820)
2. Average balance for the year to date — Fair Value $ 2,443,713,227 — Book/Adjusted Carrying Value $ 2,602,339,508

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		0.038	4,481,714		495,733,588	477,393,456	559,799,626	XXX
Bank of New York Mellon.....New York, NY					1,211,491	906,325	2,475,689	XXX
Bank of America.....New York, NY					27,694,343	15,213,065	21,894,469	XXX
Federal Home Loan Bank of Chicago.....Chicago, IL					3,060,630	4,276,760	1,567,339	XXX
Wells Fargo.....Sioux Falls, SD		0.022	200,571		(62,930,967)	(48,011,323)	(43,345,660)	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	4,682,285		464,769,085	449,778,283	542,391,463	XXX
0399999 Total Cash on Deposit	XXX	XXX	4,682,285		464,769,085	449,778,283	542,391,463	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999 Total	XXX	XXX	4,682,285		464,769,085	449,778,283	542,391,463	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	US Government Treasury Bill		09/29/2025		10/02/2025	195,478,218		21,777
XXX	TREASURY BILL		09/29/2025		10/07/2025	195,369,000		21,816
XXX	TREASURY BILL		09/18/2025		10/14/2025	58,215,455		77,824
XXX	TREASURY BILL		09/24/2025		10/21/2025	374,162,982		250,377
0019999999 - ICOs: U.S. Government Obligations (Exempt from RBC)						823,225,655		371,794
Issuer Credit Obligations: Other U.S. Government Obligations (Not Exempt from RBC)								
XXX	FHLB DISC CORP		09/18/2025		10/10/2025	424,574,433		566,099
XXX	FED HOME LN DISCOUNT NT		09/18/2025		10/17/2025	366,041,662		492,204
XXX	FED HOME LN DISCOUNT NT		09/30/2025		10/01/2025	94,000,000		10,236
0029999999 - ICOs: Other U.S. Government Obligations (Not Exempt from RBC)						884,616,095		1,068,539
Issuer Credit Obligations: Non-U.S. Sovereign Jurisdiction Securities								
Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)								
Issuer Credit Obligations: Municipal Bonds - Special Revenue								
Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated)								
Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Affiliated)								
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)								
Issuer Credit Obligations: Corporate Bonds (Affiliated)								
Issuer Credit Obligations: Mandatory Convertible Bonds (Unaffiliated)								
Issuer Credit Obligations: Mandatory Convertible Bonds (Affiliated)								
Issuer Credit Obligations: Single Entity Backed Obligations (Unaffiliated)								
Issuer Credit Obligations: Single Entity Backed Obligations (Affiliated)								
Issuer Credit Obligations: Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)								
Issuer Credit Obligations: Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Affiliated)								
Issuer Credit Obligations: Bank Loans - Issued (Unaffiliated)								
Issuer Credit Obligations: Bank Loans - Issued (Affiliated)								
Issuer Credit Obligations: Bank Loans - Acquired (Unaffiliated)								
XXX	ENTACT ENVIRONMENTAL SVCS Entact Environ		09/30/2025		12/15/2025	290,000	409	324
0209999999 - ICOs: Bank Loans - Acquired (Unaffiliated)						290,000	409	324
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)						1,708,131,750	409	1,440,657
0509999999 - Issuer Credit Obligations: Total Issuer Credit Obligations						1,708,131,750	409	1,440,657
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)						1,708,131,750	409	1,440,657
8609999999 Total Cash Equivalents						1,708,131,750	409	1,440,657